FIELD GUIDE

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STOXX® FILES GUIDE

Creating an Investment Intelligence Advantage

Qontigo.com

Part of DEUTSCHE BÖRSE GROUP

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1. Introduction

The STOXX Files Guide aims at providing an overview of the files structure produced by STOXX. It may facilitate the development of automated solution to retrieve data by STOXX Customer.

The STOXX Files guides should be read in conjunction with the STOXX Index Methodology and Guides book available on http://www.stoxx.com/indices/rulebooks.html

For each file, the following information will be provided:

Column ID	**Column Number**
Attribute	Column Name
Description	Description of data field
Data Type	Date Type: Text / Number / Date
Data Format	Data format of the field: Text (Length), Number (Decimals), Date (date format)

For questions regarding the STOXX Files Guide, please contact our STOXX Customer Support team:

> Phone: +41 43 430 72 72
> E-Mail: customersupport@stoxx.com

1.1. Naming Convention

The naming convention for the description of the file name in the STOXX Files Guide is

xxxxx – Index Symbol

YYYYMMDD – date at which report is generated

1.2. Naming convention associated to Third-Party Data Licenses

Files may be generated in multiple versions accordingly to the Third Party Data license the client is entitled to. The following table provides an overview of the different Components File name and the Third Party Data excluded.

The File name will contain 4 characters P### to allow the identification of third party data being displayed:

- FileName_P###_xxxxx with P### = Permissioned Third Party data,

Important Note: whenever a new 3rd-party license gets added into the system, the file names will change for clients who don't have the new 3rd-party license!

License Entitlements per Client: For demonstration, each entitlement below has got a different entitlement and hence access to a different version of the components file.

	3rd-Party (SEDOL)	3rd-Party B licence	3rd-Party C licence	3rd-Party D licence	SUM	Entitlement to File	Active
Value	1	2	4	8			
Entitlement A	Y	Y	Y	Y	0	FileName_P000_XXXXX.csv	Yes
Entitlement B	N	Y	Y	Y	1	FileName_P001_XXXXX.csv	Yes
Entitlement C	Y	N	Y	Y	2	FileName_P002_XXXXX.csv	No
Entitlement D	N	N	Y	Y	3	FileName_P003_XXXXX.csv	No
Entitlement E	Y	Y	N	Y	4	FileName_P004_XXXXX.csv	No
Entitlement F	N	Y	N	Y	5	FileName_P005_XXXXX.csv	No
Entitlement G	Y	N	N	Y	6	FileName_P006_XXXXX.csv	No
Entitlement H	N	N	N	Y	7	FileName_P007_XXXXX.csv	No
Entitlement I	Y	Y	Y	N	8	FileName_P008_XXXXX.csv	No
Entitlement J	N	Y	Y	N	9	FileName_P009_XXXXX.csv	No
Entitlement K	Y	N	Y	N	10	FileName_P010_XXXXX.csv	No
Entitlement L	N	N	Y	N	11	FileName_P011_XXXXX.csv	No
Entitlement M	Y	Y	N	N	12	FileName_P012_XXXXX.csv	No
Entitlement N	N	Y	N	N	13	FileName_P013_XXXXX.csv	No
Entitlement O	Y	N	N	N	14	FileName_P014_XXXXX.csv	No
Entitlement P	N	N	N	N	15	FileName_P015_XXXXX.csv	No

Files for which a Third-Party Data segregation is implemented have a reference to this section.

2. Index Calculation Files

2.1. Common Files

2.1.1. STOXX Vendor Codes

This report contains the reference data of STOXX Indices.

- File name: vendor_codes_stoxx
- File type: .csv and .xls
- File specification: semicolon separated
- File frequency: ad hoc

Column ID	Attribute	Description	Data Type	Data Format
1	Location	Index calculation location	Text	255
2	Region	Index region	Text	255
3	Classification	Index classification	Text	255
4	Curr	Index currency	Text	3
5	Type	Index return / calculation type	Text	255
6	Close Region	Index calculation region	Text	255
7	Full Name	Index name	Text	225
8	Short Name (Descr)	Index short description	Text	225
9	Short Name	Index short name	Text	35
10	ISIN	Index ISIN	Text	12
11	Symbol	Index symbol	Text	8
12	Dissemination from (local time)	Index dissemination time from (CET)	Text	HH:MM CET
13	Dissemination to (local time)	Index dissemination time to (CET)	Text	HH:MM CET
14	Calculation	Index calculation frequency (Realtime / end-of-day)	Text	255
15	Alpha Codes	Index Alpha code	Text	4
16	Bloomberg	Index Bloomber ticker	Text	16
17	Bloomberg ID	Index Bloomberg ID	Text	12
18	Reuters	Index Reuters ticker	Text	12
19	Launch Date	Index launch date	Date	DD/MM/YYYY
20	Base Date	Index base date	Date	DD/MM/YYYY
21	Base Value	Index base value	Number	2
22	ICB_Code	Index Industry Classification Benchmark code (if applicable); Composite otherwise	Text	9
23	Open	Link to the open composition file	Text	255
24	Close	Link to the close composition file	Text	255
25	Historical	Link to the historical values file	Text	255
26	Package	Index package for licencing	Text	255
27	Category	Index category for licencing (Standard, Standalone, Customized)	Text	255
28	Dissemination Calendar	Index dissemination calendar	Text	255

29	iSFTP Folder	iSFTP folder location of the index	Text	255
30	Esma Registered	Indication whether index is registered with ESMA ("Yes" or "No"	Text	3
31	Benchmark Family	STOXX Benchmark family name	Text	255
32	Open Composition	Link to the open composition file (new format)	Text	93
33	Close Composition	Link to the close composition file (new format)	Text	94
34	Components P000	Link to the components P000 file	Text	95
35	Components P001	Link to the components P001 file	Text	95
36	Corporate Actions	Link to the corporate actions file	Text	85

2.1.2. Currency

This report contains fixed foreign exchange rates provided by the WM Company that are used for end of day calculation.

> File name: curr
> File type: .txt and .xls
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	tradate	Report date	Date	YYYYMMDD
2	descript	Currency pair	Text	6
3	exch_rate	Exchange rate	Number	7

2.1.3. Dissemination Period

The file contains an overview of exchanges and trading hour specifications (CET) used by STOXX. The index dissemination period begins when the first trading system in the regional universe opens for trading. The actual dissemination of each index is triggered when the first opening stock price for that index is received. The index dissemination period ends when the last trading system in the regional universe closes.

> File name: dissemination_period
> File type: .xls
> File frequency: yearly

Column ID	Attribute	Description	Data Type	Data Format
1	Country	ISO Alpha-2 country code	Text	2
2	Exchange	Stock Exchange name	Text	255
3	Open (CET)	Opening time of the exchange (CET)	Time	HH:MM
4	Opening procedure	Code associated to the first available official opening price	Text	
5	Close (CET)	Closing time of the exchange	Time	HH:MM
6	Closing procedure	Code associated to the official closing price	Text	

2.1.4. Historical Index Level

This report shows historical index values. The file format is valid for Equity Indices, Bond indices and Strategy Indices, except if specifically mentioned in the relevant section of this chapter.

The full history (h_xxxx.txt) is available for licence holders, one year history (h_1yxxxx.txt) is available for registered website users, and three months history (h_3mxxxx.txt) is available for unregistered website users.

- File name:
  - h_xxxxx
  - h_1yxxxxx
  - h_3mxxxxx
- File type: .txt
- File specification: semicolon separated
- File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Symbol	Index symbol	Text	8
3	Indexvalue	Index closing value	Number	2

2.2. Equity Index Files

2.2.1. STOXX Index Divisors

This report contains all divisors and market capitalizations for current and next trading day.

- File name:
  - stoxx_index_divisors.xls
  - stoxx_index_divisors_europe.xls
- File type: .txt and .xls
- File specification: semicolon separated
- File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	MMM DD, YYYY
2	Next_Trading_Day	Next dissemination date	Date	MMM DD, YYYY
3	ISIN	Index ISIN	Text	12
4	Symbol	Index symbol	Text	8
5	Index_Name	Index short name	Text	50
6	Currency	Index currency	Text	3
7	Components	Number of constituents in the index on report date	Number	0
8	Close	Index close on report date	Number	Full precision
9	MMcap	Index market capitalization on report date	Number	Full precision
10	Divisor	Index divisor on report date	Number	0

11	New_Components	Number of constituents in the index on next dissemination day	Number	0
12	New_MMcap	Index market capitalization on next dissemination day	Number	Full precision
13	New_Divisor	Index divisor on next dissemination day	Number	Full precision
14	Indexpoint_change	Theoretical price drop due to corporate actions in price version index	Number	5

2.2.2. Close Composition Files

2.2.2.1. Format valid until September 18th, 2020

Closing data files will contain both index and constituent information based on market closing values. The files are available to license holders based on permissioned package.

> File name:
  - close_xxxxx
  - close_xxxxx_YYYYMMDD (history available for 90 days)

> File type: .csv

> File specification: semicolon separated

> File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	YYYY-MM-DD
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	30
4	Index_ISIN	Index ISIN	Text	12
5	Index_Type	Index calculation type (Price, Net Return, Gross Return)	Text	12
6	Index_Currency	Index currency	Text	3
7	Index_Open_Quotation	Index open quotation value	Number	2
8	Index_Settlement_Value	Index final settlement value	Number	2
9	Index_Value_high	Index high value on report date	Number	2
10	Index_Value_low	Index low value on report date	Number	2
11	Index_Close	Index close value on report date	Number	2
12	Index_Component_Count	Number of components in the index on report date	Number	-
13	Index_Float	Weighted free float of the index	Number	4
14	Index_Mcap_Units	Index market capitalization in index currency on report date	Number	2
15	Index_Divisor	Index divisor on report date	Number	-
16	Internal_Number	Unique identifier of the constituent	Text	6
17	ISIN	Constituent ISIN	Text	12
18	SEDOL	Constituent SEDOL	Text	7
19	RIC	Constituent Reuters ticker	Text	21
20	CUSIP	Constituent CUSIP (currently not maintained)	Text	
21	Instrument_Name	Constituent Name	Text	30
22	Country	Constituent ISO country code	Text	2
23	Currency	Constituent ISO currency code	Text	3

24	Exchange	Stock exchange where the constituent is traded	Text	30
25	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	4
26	Shares	Number of the shares of the constituent	Number	-
27	Free_Float	Free float of the constituent	Number	4
28	Capfactor	Capping factor of the constituent	Number	7
29	Weightfactor	Weightfactor of the constituent (other than MCAP weighted indices)	Number	-
30	Ci-factor	Placeholder for correction factor	Number	6
31	Close_unadjusted_local	Unadjusted closing price in local currency of the constituent	Number	7
32	FX_local_to_Index_Currency	Exchange rate from constituent local currency to index currency	Number	7
33	Mcap_Units_local	Market capitalization of the constituent in local currency	Number	2
34	Mcap_Units_Index_Currency	Market capitalization of the constituent in the index currency	Number	2
35	Weight	Weighting of the constituent in the index	Number	5

2.2.2.2. Format valid from September 21st, 2020

Closing data files will contain both index and constituent information based on market closing values. The files are available to license holders based on permissioned package.

- File name:
  - closecomposition_xxxxx
  - closecomposition_xxxxx_YYYYMMDD (history available for 90 days)
- File type: .csv
- File specification: semicolon separated
- File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	YYYY-MM-DD
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	30
4	Index_ISIN	Index ISIN	Text	12
5	Index_Type	Index calculation type (Price, Net Return, Gross Return)	Text	12
6	Index_Currency	Index currency	Text	3
7	Index_Component_Count	Number of components in the index on report date	Number	0
8	Index_Float	Weighted free float of the index	Number	4
9	Index_Mcap_Units	Index market capitalization in index currency on report date	Number	0
10	Index_Divisor	Index divisor on report date	Number	0
11	Internal_Key	Unique identifier of the constituent	Text	6
12	ISIN	Constituent ISIN	Text	12
13	Instrument_Name	Constituent name	Text	30
14	Currency	Constituent ISO currency code	Text	3
15	Shares	Number of the shares of the constituent	Number	0
16	Free_Float	Free float of the constituent	Number	4

17	Capfactor	Capping factor of the constituent	Number	7
18	Weightfactor	factor used to calculate units in price weighted indices	Number	0
19	Close_unadjusted_local	Unadjusted closing price in local currency of the component	Number	7
20	FX_local_to_Index_Currency	Exchange rate from local currency to index currency	Number	7
21	Mcap_Units_Index_Currency	Market capitalization or units (price weighted indices) of the component in index currency	Number	2
22	Weight	Weighting of the component in the index	Number	5
23	Index_Open_Quotation	Index open quotation value	Number	2
24	Index_Settlement_Value	Index final settlement value	Number	2
25	Index_Value_high	Index high value on report date	Number	2
26	Index_Value_low	Index low value on report date	Number	2
27	Index_Close	Index close value on report date	Number	2
28	Index_Close_not_rounded	Index close value on report date (unrounded)	Number	12

2.2.3. Open Composition Files

2.2.3.1. Format valid until September 18th, 2020

Open composition files provide index and component information based on index adjustments to be effective the next index dissemination day.

- File name:
  - open_xxxxx
  - open_xxxxx_YYYYMMDD (history available for 90 days)
- File type: .csv
- File specification: semicolon separated
- File frequency: daily on D-1 COB and effective for the next day

Column ID	Attribute	Description	Data Type	Data Format
1	Next_Trading_Day	Next dissemination date	Date	YYYY-MM-DD
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	30
4	Index_ISIN	Index ISIN	Text	12
5	Index_Type	Index calculation type (Price, Net Return, Gross Return)	Text	12
6	Index_Currency	Index currency	Text	3
7	Index_Component_Count	Number of constituents in the index	Number	0
8	Index_Float	Weighted free float of the index	Number	4
9	Index_Mcap_Units	Index market capitalization in index currency	Number	2
10	Index_Divisor	Index divisor on next dissemination day	Number	0
11	Internal_Number	Constituent unique identifier	Text	6
12	ISIN	Constituent ISIN	Text	12
13	SEDOL	Constituent SEDOL	Text	7
14	RIC	Constituent Reuters ticker	Text	21

15	CUSIP	Constituent CUSIP (currently not maintained)	Text	
16	Instrument_Name	Constituent name	Text	30
17	Country	Constituent ISO country code	Text	2
18	Currency	Constituent ISO currency code	Text	3
19	Exchange	Stock exchange where the constituent is traded	Text	30
20	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	4
21	Shares	Number of the shares of the constituent	Number	-
22	Free_Float	Free float of the constituent	Number	4
23	Capfactor	Capping factor of the constituent	Number	7
24	Weightfactor	Weightfactor of the constituent (other than MCAP weighted indices)	Number	-
25	Ci-factor	Placeholder for correction factor	Number	6
26	Close_unadjusted_local	Unadjusted closing price in local currency of the constituent	Number	7
27	Close_adjusted_local	Adjusted closing price in local currency of the constituent	Number	7
28	FX_local_to_Index_Currency	Exchange rate from constituent local currency to index currency	Number	7
29	Mcap_Units_local	Market capitalization of the constituent in local currency	Number	2
30	Mcap_Units_Index_Currency	Market capitalization of the constituent in the index currency	Number	2
31	Weight	Weighting of the constituent in the index	Number	4
32	Cash_Dividend_Amount	Cash amount of a dividend linked the constituent	Number	7
33	Cash_Dividend_Currency	Currency of the cash dividend linked the constituent	Text	3
34	Special_Cash_Dividend_Amount	Cash amount of an special dividend linked the constituent	Number	7
35	Special_Cash_Dividend_Currency	Currency of the special dividend linked the constituent	Text	3
36	Corporate_Action_Description	Description of the corporate action including terms (e.g. stock split 2 new shares for 1 old share, etc.)	Text	500

2.2.3.2. Format valid from September 21st, 2020

Open composition files provide index and component information based on index adjustments to be effective the next index dissemination day.

> File name:
  - opencomposition_xxxxx
  - opencomposition_xxxxx_YYYYMMDD (history available for 90 days)

> File type: .csv

> File specification: semicolon separated

> File frequency: daily on D-1 COB and effective for the next day

Column ID	Attribute	Description	Data Type	Data Format
1	Next_Trading_Day	Next dissemination date	Date	YYYY-MM-DD
2	Index_Symbol	Index symbol	Text	8

3	Index_Name	Index name	Text	30
4	Index_ISIN	Index ISIN	Text	12
5	Index_Type	Index calculation type (Price, Net Return, Gross Return)	Text	12
6	Index_Currency	Index currency	Text	3
7	Index_Component_Count	Number of constituents in the index	Number	0
8	Index_Float	Weighted free float of the index	Number	4
9	Index_Mcap_Units	Index market capitalization in index currency	Number	0
10	Index_Divisor	Index divisor on next dissemination day	Number	0
11	Internal_Key	Constituent unique identifier	Text	6
12	ISIN	Constituent ISIN	Text	12
13	Instrument_Name	Constituent name	Text	30
14	Currency	Constituent ISO currency code	Text	3
15	Shares	Number of the shares of the constituent	Number	0
16	Free_Float	Free float of the constituent	Number	4
17	Capfactor	Capping factor of the constituent	Number	7
18	Weightfactor	Weightfactor of the constituent (other than MCAP weighted indices)	Number	0
19	Close_unadjusted_local	Unadjusted closing price in local currency of the constituent	Number	7
20	Close_adjusted_local	Adjusted closing price in local currency of the constituent	Number	7
21	FX_local_to_Index_Currency	Exchange rate from constituent local currency to index currency	Number	7
22	Mcap_Units_Index_Currency	Market capitalization of the constituent in the index currency	Number	2
23	Weight	Weighting of the constituents in the index	Number	5
24	Event_next_trading_day	Indication if Corporate Action Event effective next trading day (1 or 0) – if 1 further information available in Contituents File and Corporate Action file for related Index	Number	0

2.2.4. Components Files

The aim of the file is to provide a correspondence between the Internal_key and other referential codes commonly used in the financial industry for constituents used in the composition of STOXX Equity Indices. It provides as well referential information related to each constituent, such as SEDOL code, ICB classification, shares, free-float and close prices in the major currency versions. The file should be read in conjunction with close and open composition files valid from September 21st, 2020 described in sections 2.2.2.2 and 2.2.3.2, respectively.

The file is displayed only for the Master Symbol of the Index, usually the Price version in EUR.

The Components file is generated in multiple versions accordingly to the Third Party Data license the clients is entitled to and as as described in section 1.2 of the STOXX File Guide File name:

- components_P###_xxxxx with P### = Permissioned Third Party data as described in section 1.2 of the STOXX File Guide
- components_P###_xxxxx_YYYYMMDD (history available for 90 days)

> File type: .csv
> File specification: semicolon separated
> File frequency: daily at COB

File structure:

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	YYYY-MM-DD
2	Next_Trading_Day	Next dissemination date	Date	YYYY-MM-DD
3	Index_Symbol	Index master symbol	Text	8
4	Internal_Key	Constituent unique identifier	Text	6
5	ISIN	Constituent ISIN	Text	12
6	Company_Name	Constituent name	Text	255
7	RIC Code	Constituent Reuters ticker	Text	21
8	BBG Code	Constituent Bloomberg ticker	Text	16
9	SEDOL	Constituent SEDOL Identifier (only displayed if Licensed)	Text	7
10	Country	Constituent ISO country code	Text	2
11	Currency	Constituent ISO currency code	Text	3
12	Exchange	Stock exchange where the constituent is traded	Text	30
13	Industry	Constituent Industry Classification Benchmark code (industry level)	Text	2
14	Supersector	Constituent Industry Classification Benchmark code (Supersector level)	Text	4
15	Sector	Constituent Industry Classification Benchmark code (Sector level)	Text	6
16	Subsector	Constituent Industry Classification Benchmark code (Subsector level)	Text	8
17	Shares	Number of the shares of the constituent	Number	0
18	Free_Float	Free float of the constituent	Number	4
19	Close_Local	Unadjusted closing price in local currency of the constituent	Number	7
20	Close_EUR	Unadjusted closing price in EUR currency of the constituent	Number	7
21	Close_USD	Unadjusted closing price in USD currency of the constituent	Number	7
22	Close_GBP	Unadjusted closing price in GBP currency of the constituent	Number	7
23	Close_JPY	Unadjusted closing price in JPY currency of the constituent	Number	7
[24..33]	[Reserved]	Columns reserved in case new data is to be added	N/A	N/A
34	Event_next_trading_day	Indication if Event effective next trading day (0 or 1)	Number	0
35	New_Internal_Key	Constituent unique identifier	Text	6
36	New_ISIN	Constituent ISIN on next dissemination day	Text	12
37	New_Company_Name	Constituent name on next dissemination day	Text	255
38	New_RIC_Code	Constituent Reuters ticker on next dissemination day	Text	21
39	New_BBG_Code	Constituent Bloomberg ticker on next dissemination day	Text	16
40	New_SEDOL	Constituent SEDOL Identifier on next dissemination day (only displayed if Licensed)	Text	7
41	New_Country	Constituent ISO country code on next dissemination day	Text	2
42	New_Currency	Constituent ISO currency code on next dissemination day	Text	3
43	New_Exchange	Stock exchange where the constituent is traded on next dissemination day	Text	30

44	New_Industry	Constituent Industry Classification Benchmark code (industry level) on next dissemination day	Text	2
45	New_Supersector	Constituent Industry Classification Benchmark code (Supersector level) on next dissemination day	Text	4
46	New_Sector	Constituent Industry Classification Benchmark code (Sector level) on next dissemination day	Text	6
47	New_Subsector	Constituent Industry Classification Benchmark code (Subsector level) on next dissemination day	Text	8
48	New_Shares	Number of the shares of the constituent on next dissemination day	Number	0
49	New_Free_Float	Free float of the constituent on next dissemination day	Number	4
50	Close_adjusted_local	Adjusted closing price in local currency of the constituent on next dissemination day	Number	7
51	Close_adjusted_EUR	Adjusted closing price in EUR currency of the constituent on next dissemination day	Number	7
52	Close_adjusted_USD	Adjusted closing price in USD currency of the constituent on next dissemination day	Number	7
53	Close_adjusted_GBP	Adjusted closing price in GBP currency of the constituent on next dissemination day	Number	7
54	Close_adjusted_JPY	Adjusted closing price in JPY currency of the constituent on next dissemination day	Number	7
[55..64]	[Reserved]	Columns reserved in case new data is to be added	N/A	N/A

2.3. Equity Intraday Files

2.3.1. Open Quotation All Indices

This report includes open quotation values for the current day.

- File name: psoq
- File type: .txt
- File specification: semicolon separated
- File frequency: daily at ~11:00 CET

Header row: “OQ's as of dd.mm.yyyy calculated at hh:mm:ss produced at hh:mm:ss”

Column ID	Attribute	Description	Data Type	Data Format
1	symbol	Index symbol	Text	8
2	isin-number	Index ISIN	Text	12
3	short-name	Index name	Text	35
4	oq	Open quotation value	Number	2
5	% mcap open	Percentage of market capitalization traded at the time of open quotation calculation	Number	2

2.3.2. Open Quotation Per Index

2.3.2.1. Format valid until September 18th, 2020

This report includes open quotation value and opening prices for all components for a selected set of indices.

> File name: psoqxxxxx
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at ~11:00 CET
> Indices: sx5e, sxdr, sxkr, sx5p, eue15p, dk5f

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report date	Report date	Date	dd.mm.yyyy

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	Index	Index symbol	Text	8
2	ISIN	Index ISIN	Text	12
3	Index Name	Index name	Text	35
4	OQ	Open quotation value	Number	2
5	Closing	Not populated intraday		
6	High	Index high value until 10:30 CET	Number	2
7	Low	Index low value until 10:30 CET	Number	2
8	Mkt Cap.(EUR)	Index market capitalization in EUR currency calculated using opening prices for each component	Number	2
9	Daily M.Cap%	Percentage of market capitalization traded at the time of open quotation calculation	Number	2
10	Divisor	Index divisor	Number	0

Row 5

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A

Row 6

Column ID	Attribute	Description	Data Type	Data Format
1	Pos.No	Constituent position in the index sorted in descending order by weight	Number	0
2	Sec-No.	Constituent ISIN	Text	12
3	Short name	Constituent name	Text	30
4	Sector	Constituent Industry Classification Benchmark code (subsector level)	Text	4
5	Previous	Previous day price of the constituent in local currency (populated in case constituent was not traded until 10:30 CET)	Number	7
6	Previous EUR	Previous day price of the constituent in EUR currency (populated in case component was not traded until 10:30 CET)	Number	7
7	Opening	Opening price of constituent in local currency from current trading day	Number	7
8	Opening EUR	Opening price of constituent in EUR currency from current trading day	Number	7
9	Shares	Number of the shares of the constituent	Number	0
10	Mkt. Capital.	Market capitalization of the constituent in EUR currency calculated using opening price	Number	2
11	Weight	Weighting of the constituent in the index	Number	4
12	Supersector	Constituent Industry Classification Benchmark code (supersector level)	Text	4

2.3.2.2. Format valid from September 21st, 2020

This report includes open quotation value and opening prices for all components for a selected set of indices.

- File name: psoqxxxxx
- File type: .txt
- File specification: semicolon separated
- File frequency: daily at ~11:00 CET
- Indices: sx5e, sxdr, sxkr, sx5p, eue15p, dk5f

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report date	Report date	Date	dd.mm.yyyy

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	Index	Index symbol	Text	8
2	ISIN	Index ISIN	Text	12
3	Index Name	Index name	Text	35
4	OQ	Open quotation value	Number	2
5	Closing	Not populated intraday		
6	High	Index high value until 10:30 CET	Number	2
7	Low	Index low value until 10:30 CET	Number	2
8	Mkt Cap.(EUR)	Index market capitalization in EUR currency calculated using opening prices for each component	Number	2
9	Daily M.Cap%	Percentage of market capitalization traded at the time of open quotation calculation	Number	2
10	Divisor	Index divisor	Number	0

Row 5

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A

Row 6

Column ID	Attribute	Description	Data Type	Data Format
1	Pos.No	Constituent position in the index sorted in descending order by weight	Number	0
2	Sec-No.	Constituent ISIN	Text	12
3	Short name	Constituent name	Text	30
4	Previous	Previous day price of the constituent in local currency (populated in case constituent was not traded until 10:30 CET)	Number	7
5	Previous EUR	Previous day price of the constituent in EUR currency (populated in case component was not traded until 10:30 CET)	Number	7
6	Opening	Opening price of constituent in local currency from current trading day	Number	7
7	Opening EUR	Opening price of constituent in EUR currency from current trading day	Number	7
8	Shares	Number of the shares of the constituent	Number	0
9	Mkt. Capital.	Market capitalization of the constituent in EUR currency calculated using opening price	Number	2
10	Weight	Weighting of the constituent in the index	Number	4

2.3.3. Open Quotation Per Index (Previous Day)

2.3.3.1. Format valid until September 18th, 2020

This report includes open quotation value and opening prices for all components for a selected set of indices for the previous calculation day.

- File name: koxxxxx
- File type: .txt
- File specification: semicolon separated
- File frequency: daily at ~23:00 CET
- Indices: sx5e, sx5p, eue15p, dk5f

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report date	Report date	Date	dd.mm.yyyy

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	Index	Index symbol	Text	8
2	ISIN	Index ISIN	Text	12
3	Index Name	Index name	Text	35
4	OQ	Open quotation value from previous dissemination day	Number	2
5	Closing	Index closing value from previous dissemination day	Number	2
6	High	Index high value until from previous dissemination day	Number	2
7	Low	Index low value from previous dissemination day	Number	2
8	Mkt Cap.(EUR)	Index market capitalization in EUR currency calculated using opening prices for each constituent from previous day	Number	2
9	Daily M.Cap%	Percentage of market capitalization traded at the time of open quotation calculation	Number	2
10	Divisor	Index divisor from previous dissemination day	Number	0

Row 5

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A

Row 6

Column ID	Attribute	Description	Data Type	Data Format
1	Pos.No	Constituent position in the index sorted in descending order by weight	Number	0
2	Sec-No.	Constituent ISIN	Text	12
3	Short name	Constituent name	Text	30

4	Sector	Constituent Industry Classification Benchmark code (subsector level)	Text	4
5	Previous	Previous day price of the constituent in local currency (populated in case component was not traded until 10:30 CET)	Number	7
6	Previous EUR	Previous day price of the constituent in EUR currency (populated in case component was not traded until 10:30 CET)	Number	7
7	Opening	Opening price of constituent in local currency from current trading day	Number	7
8	Opening EUR	Opening price of constituent in EUR currency from current trading day	Number	7
9	Shares	Number of the shares of the constituent	Number	0
10	Mkt. Capital.	Market capitalization of the constituent in EUR currency calculated using opening price	Number	2
11	Weight	Weighting of the constituent in the index	Number	4
12	Supersector	Constituent Industry Classification Benchmark code (supersector level)	Text	4

2.3.3.2. Format valid until September 21st, 2020

This report includes open quotation value and opening prices for all components for a selected set of indices for the previous calculation day.

> File name: koxxxxx
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at ~23:00 CET
> Indices: sx5e, sx5p, eue15p, dk5f

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report date	Report date	Date	dd.mm.yyyy

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	Index	Index symbol	Text	8
2	ISIN	Index ISIN	Text	12
3	Index Name	Index name	Text	35
4	OQ	Open quotation value from previous dissemination day	Number	2

5	Closing	Index closing value from previous dissemination day	Number	2
6	High	Index high value until from previous dissemination day	Number	2
7	Low	Index low value from previous dissemination day	Number	2
8	Mkt Cap.(EUR)	Index market capitalization in EUR currency calculated using opening prices for each constituent from previous day	Number	2
9	Daily M.Cap%	Percentage of market capitalization traded at the time of open quotation calculation	Number	2
10	Divisor	Index divisor from previous dissemination day	Number	0

Row 5

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A

Row 6

Column ID	Attribute	Description	Data Type	Data Format
1	Pos.No	Constituent position in the index sorted in descending order by weight	Number	0
2	Sec-No.	Constituent ISIN	Text	12
3	Short name	Constituent name	Text	30
4	Sector	Constituent Industry Classification Benchmark code (subsector level)	Text	4
5	Previous	Previous day price of the constituent in local currency (populated in case component was not traded until 10:30 CET)	Number	7
6	Previous EUR	Previous day price of the constituent in EUR currency (populated in case component was not traded until 10:30 CET)	Number	7
7	Opening	Opening price of constituent in local currency from current trading day	Number	7
8	Opening EUR	Opening price of constituent in EUR currency from current trading day	Number	7
9	Shares	Number of the shares of the constituent	Number	0
10	Mkt. Capital.	Market capitalization of the constituent in EUR currency calculated using opening price	Number	2
11	Weight	Weighting of the constituent in the index	Number	4
12	Supersector	Constituent Industry Classification Benchmark code (supersector level)	Text	4

2.3.4. Intraday Snapshot – Index levels – SX5E

This report is produced at end of day and includes historical intraday snapshot values of EURO STOXX 50 Index with a 30 minutes interval.

> File name: intradaysnapshots_sx5e

> File type: .txt
> File specification: semicolon separated
> File frequency: daily at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	SX5E0900	EURO STOXX 50 index value at 09:00 CET	Number	2
3	SX5E0930	EURO STOXX 50 index value at 09:30 CET	Number	2
4	SX5E1000	EURO STOXX 50 index value at 10:00 CET	Number	2
5	SX5E1030	EURO STOXX 50 index value at 10:30 CET	Number	2
6	SX5E1100	EURO STOXX 50 index value at 11:00 CET	Number	2
7	SX5E1130	EURO STOXX 50 index value at 11:30 CET	Number	2
8	SX5E1200	EURO STOXX 50 index value at 12:00 CET	Number	2
9	SX5E1230	EURO STOXX 50 index value at 12:30 CET	Number	2
10	SX5E1300	EURO STOXX 50 index value at 13:00 CET	Number	2
11	SX5E1330	EURO STOXX 50 index value at 13:30 CET	Number	2
12	SX5E1400	EURO STOXX 50 index value at 14:00 CET	Number	2
13	SX5E1430	EURO STOXX 50 index value at 14:30 CET	Number	2
14	SX5E1500	EURO STOXX 50 index value at 15:00 CET	Number	2
15	SX5E1530	EURO STOXX 50 index value at 15:30 CET	Number	2
16	SX5E1600	EURO STOXX 50 index value at 16:00 CET	Number	2
17	SX5E1630	EURO STOXX 50 index value at 16:30 CET	Number	2
18	SX5E1700	EURO STOXX 50 index value at 17:00 CET	Number	2

2.3.5. Component Settlement Values File

This report includes Final Settlement Values of an index, component prices and currency rates used for calculation for a selected set of indices.

> File name: fscoxxxxx
> File type: .txt
> File specification: semicolon separated
> File frequency: daily ~12:30 CET
> Indices: dk5f, dk5g, eetmp, eue15p, isecfer, isemfer, iseqfer, iserrer, isevfer, isezfer, sd3e, sx5e, sx5p, sx5r, sx5t, sxxp

Header row:

Contains the short Name of the index

“STXE6 EUR P Component Settlement Values (EUR) at DD.MM.YYYY Time 11:50-12:00”

Structure (first part) – component prices:

Column ID	Attribute	Description	Data Type	Data Format
1	Sec.No	ISIN of the component	Text	12
2	Shortname	Name of the component	Text	30

3	11:50:00	Component price in EUR currency at 11:50:00 CET	Number	7
4	11:50:15	Component price in EUR currency at 11:50:15 CET	Number	7
5	11:50:30	Component price in EUR currency at 11:50:30 CET	Number	7
6	11:50:45	Component price in EUR currency at 11:50:45 CET	Number	7
7	11:51:00	Component price in EUR currency at 11:51:00 CET	Number	7
8	11:51:15	Component price in EUR currency at 11:51:15 CET	Number	7
9	11:51:30	Component price in EUR currency at 11:51:30 CET	Number	7
10	11:51:45	Component price in EUR currency at 11:51:45 CET	Number	7
	…	Component prices reported in 15 second intervals	Number	7
43	12:00:00	Component price in EUR currency at 12:00:00 CET	Number	7

Structure (second part) – currency rates:

Column ID	Attribute	Description	Data Type	Data Format
1	Currency	Currency pair (format AAA/BBB)	Text	7
2	Empty column			
3		Currency exchange rate at 11:50:00 CET	Number	7
4		Currency exchange rate at 11:50:15 CET	Number	7
5		Currency exchange rate at 11:50:30 CET	Number	7
6		Currency exchange rate at 11:50:45 CET	Number	7
7		Currency exchange rate at 11:51:00 CET	Number	7
8		Currency exchange rate at 11:51:15 CET	Number	7
9		Currency exchange rate at 11:51:30 CET	Number	7
10		Currency exchange rate at 11:51:45 CET	Number	7
…	…	Currency exchange rates reported in 15 second intervals	Number	7
43		Currency exchange rate at 12:00:00 CET	Number	7

Structure (third part) – index values:

Column ID	Attribute	Description	Data Type	Data Format
1	INDEX Value			
2	Empty column			
3		Index value at 11:50:00 CET	Number	2
4		Index value at 11:50:15 CET	Number	2
5		Index value at 11:50:30 CET	Number	2
6		Index value at 11:50:45 CET	Number	2
7		Index value at 11:51:00 CET	Number	2
8		Index value at 11:51:15 CET	Number	2
9		Index value at 11:51:30 CET	Number	2
10		Index value at 11:51:45 CET	Number	2
…	…	Index values reported in 15 second intervals	Number	2
43		Index value at 12:00:00 CET	Number	2

2.3.6. Component Settlement Values File (including sourcetime)

> File name: Sourcetime_FSV_XXXXX (index symbol in uppercase)

- File type: .csv
- File specification: semicolon separated
- File frequency: daily ~12:30 CET
- Indices: LCXP, MCXP, SCXP, SD3E, SX3E, SX3P, SX4E, SX4P, SX5E, SX5P, SX6E, SX6P, SX7E, SX7P, SX8E, SX8P, SXAE, SXAP, SXDE. SXDP, SXEE, SXEP, SXFE, SXFP, SXIE, SXIP, SXKE, SXKP, SXME, SXMP, SXNE, SXNP, SXOE, SXOP, SXPE, SXPP, SXQE, SXQP, SXRE, SXRP, SXTE, SXTP, SXXP

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Text «Report name»	Text	11
2	N/A	Text « FSV_Final_Settlement»	Text	20

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Text « Parameter »	Text	9

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	N/A	Text «ISIN»	Text	4
3	Index ISIN	Index ISIN	Text	12

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A

Row 5

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Text «STOXX Ltd.»	Text	10
2	N/A	Text «Final Settlement values for:»	Text	28
3	Index Symbol	Index Symbol	Text	8
4	Index short name	Index short name	Text	15
5	N/A	Empty	N/A	N/A
6	N/A	Text «produced:»	Text	9
7	Report date	Report date	Date	dd.mm.yyyy
8	N/A	Text «11:50:00-12:00:00»	Text	17

Row 6

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Text «ISIN»	Text	4
2	N/A	Text «Shortname»	Text	9
3	N/A	Text «Cur»	Text	3
4	N/A	Text «Shares*Freefloat»	Text	16
5	Time	11:50:00	Time	HH:MM:SS
6	Time	11:50:15	Time	HH:MM:SS
7…43	Time	Time is reported in 15 second intervals	Time	HH:MM:SS
44	Time	11:59:45	Time	HH:MM:SS
45	Time	12:00:00	Time	HH:MM:SS

Row 7

Column ID	Attribute	Description	Data Type	Data Format
1	Constituent ISIN	Constituent ISIN	Text	12
2	Constituent name	Constituent name	Text	15
3	Constituent currency	Constituent ISO currency code	Text	3
4	Constituent shares * freefloat	Constituent product of shares and free-float	Number	0
5	Constituent price	Constituent price in local currency at 11:50:00 CET	Number	3
6	Constituent price	Constituent price in local currency at 11:50:15 CET	Number	3
7…43	Constituent price	Constituent prices in local currency are reported in 15 second intervals	Number	3
44	Constituent price	Constituent price in local currency at 11:59:45 CET	Number	3
45	Constituent price	Constituent price in local currency at 12:00:00 CET	Number	3

Row 8

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	N/A	Empty	N/A	N/A
3	N/A	Empty	N/A	N/A
4	N/A	Empty	N/A	N/A
5	Timestamp	Time stamp when security price was received for calculation of index tick at 11:50:00 CET	Time	HH:MM:SS.sss sss
6	Timestamp	Time stamp when security price was received for calculation of index tick at 11:50:15 CET	Time	HH:MM:SS.sss sss
7…43	Timestamp	Time stamps are reported in 15 second intervals	Time	HH:MM:SS.sss sss
44	Timestamp	Time stamp when security price was received for calculation of index tick at 11:59:45 CET	Time	HH:MM:SS.sss sss
45	Timestamp	Time stamp when security price was received for calculation of index tick at 12:00:00 CET	Time	HH:MM:SS.sss sss

Data displayed in rows 7-8 are repeated for every constituent in the index. In the following section, X denotes the number of constituents in the index.

Row X*2+8

Column ID	Attribute	Description	Data Type	Data Format
1	Index ISIN	Index ISIN	Text	12
2	Index short name	Index short name	Text	15
3	Index currency	Index currency	Text	3
4	N/A	Empty	N/A	N/A
5	Index value	Index value at 11:50:00 CET	Number	2
6	Index value	Index value at 11:50:15 CET	Number	2
7…43	Index value	Index values are reported in 15 second intervals	Number	2
44	Index value	Index value at 11:59:45 CET	Number	2
45	Index value	Index value at 12:00:00 CET	Number	2

Row X*2+9

Column ID	Attribute	Description	Data Type	Data Format
1	Index ISIN	Index ISIN	Text	12
2	N/A	Text «Final Settlement»	Text	16
3	N/A	Empty	N/A	N/A
4	N/A	Empty	N/A	N/A
5	Settlement value	Interim index settlement value at 11:50:00 CET	Number	2
6	Settlement value	Interim index settlement value at 11:50:15 CET	Number	2
7…43	Settlement value	Interim index settlement values are reported in 15 second intervals	Number	2
44	Settlement value	Interim index settlement value at 11:59:45 CET	Number	2
45	Settlement value	Final index settlement value at 12:00:00 CET	Number	2

Row X*2+10

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A

Row X*2+11

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Text «ISIN»	Text	4
2	N/A	Text «Sourcetime»	Text	10
3	N/A	Text «(Currencies)»	Text	12
4	N/A	Empty	N/A	N/A
5	Time	11:50:00	Time	HH:MM:SS
6	Time	11:50:15	Time	HH:MM:SS
7…43	Time	Time is reported in 15 second intervals	Time	HH:MM:SS
44	Time	11:59:45	Time	HH:MM:SS
45	Time	12:00:00	Time	HH:MM:SS

Row X*2+12

Column ID	Attribute	Description	Data Type	Data Format

1	Currency ISIN	Currency ISIN	Text	12
2	Currency pair	Currency pair AAA / BBB	Text	9
3	N/A	Empty	N/A	N/A
4	N/A	Empty	N/A	N/A
5	Exchange rate	Exchange rate at 11:50:00 CET	Number	7
6	Exchange rate	Exchange rate at 11:50:15 CET	Number	7
7…43	Exchange rate	Exchange rates are reported in 15 second intervals	Number	7
44	Exchange rate	Exchange rate at 11:59:45 CET	Number	7
45	Exchange rate	Exchange rate at 12:00:00 CET	Number	7

Row X*2+13

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	N/A	Empty	N/A	N/A
3	N/A	Empty	N/A	N/A
4	N/A	Empty	N/A	N/A
5	Timestamp	Time stamp when exchange rate was received for calculation of index tick at 11:50:00 CET	Number	7
6	Timestamp	Time stamp when exchange rate was received for calculation of index tick at 11:50:15 CET	Number	7
7…43	Timestamp	Time stamps for exchange rates are reported in 15 second intervals	Number	7
44	Timestamp	Time stamp when exchange rate was received for calculation of index tick at 11:59:45 CET	Number	7
45	Timestamp	Time stamp when exchange rate was received for calculation of index tick at 12:00:00 CET	Number	7

Data displayed in rows X*2+12 - X*2+13 are repeated for every currency pair.

2.3.7. Open quotation history files

The section below outlines the format of historical open quotation files that include multiple selected indices.

2.3.7.1. EU Enlarged Indices

> File name: oqee_pe
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Price Indices - Euro Currency»	Text	9

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index type	Text «Blue-Chip»	Text	9
3	Index type	Text «Broad»	Text	5

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	Index short name	Text «EUEnlrg15»	Text	9
3	Index short name	Text «EUEnlrgTMI»	Text	10

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	EUE15P	Open quotation for index EUE15P	Number	2
3	EUETMP	Open quotation for index EUETMP	Number	2

2.3.7.2. Europe Bluechip and Benchmark indices

> File name: oqhbrbcpe
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Price Indices - EURO Currency (OQ)»	Text	34

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index type	Text «Blue-Chip»	Text	9
3	Index type	Text «Blue-Chip»	Text	9
4	Index type	Text «Broad»	Text	5
5	Index type	Text «Broad»	Text	5
6	Index type	Text «Ex UK»	Text	5
7	Index type	Text «Ex Euro Zone»	Text	12
8	Index type	Text «Blue-Chip»	Text	9
9	Index type	Text «Broad»	Text	5

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	Index region	Text «Europe»	Text	6
3	Index region	Text «Euro-Zone»	Text	9
4	Index region	Text «Europe»	Text	6
5	Index region	Text «Euro-Zone»	Text	9
6	N/A	Empty	N/A	N/A
7	Index region	Text «Nordic»	Text	6
8	Index region	Text «Nordic»	Text	6
9	N/A	Empty	N/A	N/A

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	SX5P	Open quotation for index SX5P	Number	2
3	SX5E	Open quotation for index SX5E	Number	2
4	SXXP	Open quotation for index SXXP	Number	2
5	SXXE	Open quotation for index SXXE	Number	2
6	SXXF	Open quotation for index SXXF	Number	2
7	SXXA	Open quotation for index SXXA	Number	2
8	DK5F	Open quotation for index DK5F	Number	2
9	DKXF	Open quotation for index DKXF	Number	2

2.3.7.3. *Europe Size Indices*

> File name: oqhlmspe
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «L / M / S Sector Indices: - EURO Currency (OQ)»	Text	46

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index short name	Text «DJS 400 ex UK»	Text	13
3	Index short name	Text «L ex UK»	Text	7
4	Index short name	Text «M ex UK»	Text	7
5	Index short name	Text «S ex UK»	Text	7
6	Index short name	Text «L Europ»	Text	7
7	Index short name	Text «DJS 400 Europe»	Text	14

8	Index short name	Text «M Europ»	Text	7
9	Index short name	Text «L Nord.»	Text	7
10	Index short name	Text «M Nord.»	Text	7
11	Index short name	Text «S Nord.»	Text	7
12	Index short name	Text «L ex eu»	Text	7
13	Index short name	Text «M ex eu»	Text	7
14	Index short name	Text «S ex eu»	Text	7
15	Index short name	Text «S Europ»	Text	7
16	Index short name	Text «DJS 400 EZone»	Text	13
17	Index short name	Text «L EZone»	Text	7
18	Index short name	Text «M EZone»	Text	7
19	Index short name	Text «S EZone»	Text	7

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	T4XF	Open quotation for index T4XF	Number	2
3	LCXF	Open quotation for index LCXF	Number	2
4	MCXF	Open quotation for index MCXF	Number	2
5	SCXF	Open quotation for index SCXF	Number	2
6	LCXP	Open quotation for index LCXP	Number	2
7	T4XP	Open quotation for index T4XP	Number	2
8	MCXP	Open quotation for index MCXP	Number	2
9	KLXP	Open quotation for index KLXP	Number	2
10	KMXP	Open quotation for index KMXP	Number	2
11	KSXP	Open quotation for index KSXP	Number	2
12	LCXA	Open quotation for index LCXA	Number	2
13	MCXA	Open quotation for index MCXA	Number	2
14	SCXA	Open quotation for index SCXA	Number	2
15	SCXP	Open quotation for index SCXP	Number	2
16	T4XE	Open quotation for index T4XE	Number	2
17	LCXE	Open quotation for index LCXE	Number	2
18	MCXE	Open quotation for index MCXE	Number	2
19	SCXE	Open quotation for index SCXE	Number	2

2.3.7.4. EURO STOXX Supersector Indices

> File name: oqhmspee
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format

1	Report name	Text «Supersector Indices: Price - EUR Currency (OQ) Eurozone (OQ)»	Text	60

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index Supersector	Text «Bas Res»	Text	7
3	Index Supersector	Text «T&L»	Text	3
4	Index Supersector	Text «Oil&Gas»	Text	7
5	Index Supersector	Text «Indus Gd»	Text	8
6	Index Supersector	Text «Pr&Ho Gd»	Text	8
7	Index Supersector	Text «Tech»	Text	4
8	Index Supersector	Text «Util»	Text	4
9	Index Supersector	Text «Aut&Prt»	Text	7
10	Index Supersector	Text «Banks»	Text	5
11	Index Supersector	Text «Chem»	Text	4
12	Index Supersector	Text «Teleco»	Text	6
13	Index Supersector	Text «Cns&Mat»	Text	7
14	Index Supersector	Text «Hea Care»	Text	8
15	Index Supersector	Text «Fin Svcs»	Text	8
16	Index Supersector	Text «Fd&Bvr»	Text	6
17	Index Supersector	Text «Insur»	Text	5
18	Index Supersector	Text «Media»	Text	5
19	Index Supersector	Text «Retail»	Text	6
20	Index Supersector	Text «RealEst.»	Text	8

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	SXPE	Open quotation for index SXPE	Number	2
3	SXTE	Open quotation for index SXTE	Number	2
4	SXEE	Open quotation for index SXEE	Number	2
5	SXNE	Open quotation for index SXNE	Number	2
6	SXQE	Open quotation for index SXQE	Number	2
7	SX8E	Open quotation for index SX8E	Number	2
8	SX6E	Open quotation for index SX6E	Number	2
9	SXAE	Open quotation for index SXAE	Number	2
10	SX7E	Open quotation for index SX7E	Number	2
11	SX4E	Open quotation for index SX4E	Number	2
12	SXKE	Open quotation for index SXKE	Number	2
13	SXOE	Open quotation for index SXOE	Number	2
14	SXDE	Open quotation for index SXDE	Number	2
15	SXFE	Open quotation for index SXFE	Number	2
16	SX3E	Open quotation for index SX3E	Number	2
17	SXIE	Open quotation for index SXIE	Number	2
18	SXME	Open quotation for index SXME	Number	2
19	SXRE	Open quotation for index SXRE	Number	2

20	SX86E	Open quotation for index SX86E	Number	2

2.3.7.5. STOXX Europe 600 Supersector Indices

- File name: oqhmsppe
- File type: .txt
- File specification: semicolon separated
- File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Supersector Indices: Price - EUR Currency (OQ) Europe (OQ)»	Text	58

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index Supersector	Text «Bas Res»	Text	7
3	Index Supersector	Text «T&L»	Text	3
4	Index Supersector	Text «Oil&Gas»	Text	7
5	Index Supersector	Text «Indus Gd»	Text	8
6	Index Supersector	Text «Pr&Ho Gd»	Text	8
7	Index Supersector	Text «Tech»	Text	4
8	Index Supersector	Text «Util»	Text	4
9	Index Supersector	Text «Aut&Prt»	Text	7
10	Index Supersector	Text «Banks»	Text	5
11	Index Supersector	Text «Chem»	Text	4
12	Index Supersector	Text «Teleco»	Text	6
13	Index Supersector	Text «Cns&Mat»	Text	7
14	Index Supersector	Text «Hea Care»	Text	8
15	Index Supersector	Text «Fin Svcs»	Text	8
16	Index Supersector	Text «Fd&Bvr»	Text	6
17	Index Supersector	Text «Insur»	Text	5
18	Index Supersector	Text «Media»	Text	5
19	Index Supersector	Text «Retail»	Text	6
20	Index Supersector	Text «RealEst.»	Text	8

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	SXPP	Open quotation for index SXPP	Number	2
3	SXTP	Open quotation for index SXTP	Number	2
4	SXEP	Open quotation for index SXEP	Number	2
5	SXNP	Open quotation for index SXNP	Number	2

6	SXQP	Open quotation for index SXQP	Number	2
7	SX8P	Open quotation for index SX8P	Number	2
8	SX6P	Open quotation for index SX6P	Number	2
9	SXAP	Open quotation for index SXAP	Number	2
10	SX7P	Open quotation for index SX7P	Number	2
11	SX4P	Open quotation for index SX4P	Number	2
12	SXKP	Open quotation for index SXKP	Number	2
13	SXOP	Open quotation for index SXOP	Number	2
14	SXDP	Open quotation for index SXDP	Number	2
15	SXFP	Open quotation for index SXFP	Number	2
16	SX3P	Open quotation for index SX3P	Number	2
17	SXIP	Open quotation for index SXIP	Number	2
18	SXMP	Open quotation for index SXMP	Number	2
19	SXRP	Open quotation for index SXRP	Number	2
20	SX86P	Open quotation for index SX86P	Number	2

2.3.7.6. STOXX Europe 600 ex UK Supersector Indices

> File name: oqhmsxuppe
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Supersector Indices: Price - EUR Currency (OQ) Europe ex UK»	Text	

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index Supersector	Text «Bas Res»	Text	7
3	Index Supersector	Text «T&L»	Text	3
4	Index Supersector	Text «Oil&Gas»	Text	7
5	Index Supersector	Text «Indus Gd»	Text	8
6	Index Supersector	Text «Pr&Ho Gd»	Text	8
7	Index Supersector	Text «Tech»	Text	4
8	Index Supersector	Text «Util»	Text	4
9	Index Supersector	Text «Aut&Prt»	Text	7
10	Index Supersector	Text «Banks»	Text	5
11	Index Supersector	Text «Chem»	Text	4
12	Index Supersector	Text «Teleco»	Text	6
13	Index Supersector	Text «Cns&Mat»	Text	7
14	Index Supersector	Text «Hea Care»	Text	8
15	Index Supersector	Text «Fin Svcs»	Text	8
16	Index Supersector	Text «Fd&Bvr»	Text	6

17	Index Supersector	Text «Insur»	Text	5
18	Index Supersector	Text «Media»	Text	5
19	Index Supersector	Text «Retail»	Text	6
20	Index Supersector	Text «RealEst.»	Text	8

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	SXPF	Open quotation for index SXPF	Number	2
3	SXTF	Open quotation for index SXPF	Number	2
4	SXEF	Open quotation for index SXPF	Number	2
5	SXNF	Open quotation for index SXPF	Number	2
6	SXQF	Open quotation for index SXPF	Number	2
7	SX8F	Open quotation for index SXPF	Number	2
8	SX6F	Open quotation for index SXPF	Number	2
9	SXAF	Open quotation for index SXPF	Number	2
10	SX7F	Open quotation for index SXPF	Number	2
11	SX4F	Open quotation for index SXPF	Number	2
12	SXKF	Open quotation for index SXPF	Number	2
13	SXOF	Open quotation for index SXPF	Number	2
14	SXDF	Open quotation for index SXPF	Number	2
15	SXFF	Open quotation for index SXPF	Number	2
16	SX3F	Open quotation for index SXPF	Number	2
17	SXIF	Open quotation for index SXPF	Number	2
18	SXMF	Open quotation for index SXPF	Number	2
19	SXRF	Open quotation for index SXPF	Number	2
20	SX86F	Open quotation for index SXPF	Number	2

2.3.7.7. *EURO STOXX Total Market Style (Growth) Indices*

- File name: oqhstygee
- File type: .txt
- File specification: semicolon separated
- File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Price Indices - Euro Currency»	Text	29

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index Universe	Text «Euro STOXX»	Text	10
3	Index Universe	Text «Euro STOXX»	Text	10

4	Index Universe	Text «Euro STOXX»	Text	10
5	Index Universe	Text «Euro STOXX»	Text	10

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	Index Type	Text «TMI Growth»	Text	10
3	Index Type	Text «Large Cap Growth»	Text	16
4	Index Type	Text «Mid Cap Growth»	Text	14
5	Index Type	Text «Small Cap Growth»	Text	16

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	STGE	Open quotation for index STGE	Number	2
3	SLGE	Open quotation for index SLGE	Number	2
4	SMGE	Open quotation for index SMGE	Number	2
5	SSGE	Open quotation for index SSGE	Number	2

2.3.7.8. STOXX Europe Total Market Style (Growth) Indices

- File name: oqhstygpe
- File type: .txt
- File specification: semicolon separated
- File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Price Indices - Euro Currency»	Text	29

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index Universe	Text «STOXX»	Text	5
3	Index Universe	Text «STOXX»	Text	5
4	Index Universe	Text «STOXX»	Text	5
5	Index Universe	Text «STOXX»	Text	5

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	Index Type	Text «TMI Growth»	Text	10
3	Index Type	Text «Large Cap Growth»	Text	16
4	Index Type	Text «Mid Cap Growth»	Text	14
5	Index Type	Text «Small Cap Growth»	Text	16

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	STGP	Open quotation for index STGP	Number	2
3	SLGP	Open quotation for index SLGP	Number	2
4	SMGP	Open quotation for index SMGP	Number	2
5	SSGP	Open quotation for index SSGP	Number	2

2.3.7.9. EURO STOXX Total Market Style (Value) Indices

- File name: oqhstyvee
- File type: .txt
- File specification: semicolon separated
- File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Price Indices - Euro Currency»	Text	29

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index Universe	Text «Euro STOXX»	Text	10
3	Index Universe	Text «Euro STOXX»	Text	10
4	Index Universe	Text «Euro STOXX»	Text	10
5	Index Universe	Text «Euro STOXX»	Text	10

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	Index Type	Text «TMI Value»	Text	9
3	Index Type	Text «Large Cap Value»	Text	15
4	Index Type	Text «Mid Cap Value»	Text	13
5	Index Type	Text «Small Cap Value»	Text	15

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	STVE	Open quotation for index STVE	Number	2
3	SLVE	Open quotation for index SLVE	Number	2
4	SMVE	Open quotation for index SMVE	Number	2
5	SSVE	Open quotation for index SSVE	Number	2

2.3.7.10.STOXX Europe Total Market Style (Value) Indices

> File name: oqhstyvpe
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Price Indices - Euro Currency»	Text	29

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index Universe	Text «STOXX»	Text	5
3	Index Universe	Text «STOXX»	Text	5
4	Index Universe	Text «STOXX»	Text	5
5	Index Universe	Text «STOXX»	Text	5

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	Index Type	Text «TMI Value»	Text	9
3	Index Type	Text «Large Cap Value»	Text	15
4	Index Type	Text «Mid Cap Value»	Text	13
5	Index Type	Text «Small Cap Value»	Text	15

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	STVP	Open quotation for index STVP	Number	2
3	SLVP	Open quotation for index SLVP	Number	2

4	SMVP	Open quotation for index SMVP	Number	2
5	SSVP	Open quotation for index SSVP	Number	2

2.3.7.11.Sustainability Indices

> File name: oqhsustpe
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Price Indices - Euro Currency»	Text	29

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index Type	Text «Sustainability»	Text	14
3	Index Type	Text «ex AGTF»	Text	7
4	Index Type	Text «Sustainability»	Text	14
5	Index Type	Text «ex AGTF»	Text	7

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	Index region	Text «Europe»	Text	6
3	Index region	Text «Europe»	Text	6
4	Index region	Text «EuroZone»	Text	8
5	Index region	Text «EuroZone»	Text	8

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	SUTP	Open quotation for index SUTP	Number	2
3	SUXP	Open quotation for index SUXP	Number	2
4	SUTE	Open quotation for index SUTE	Number	2
5	SUXE	Open quotation for index SUXE	Number	2

2.3.7.12.Select Dividend Indices

> File name: oqsd_pe

> File type: .txt
> File specification: semicolon separated
> File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Price Indices - (OQ)»	Text	20

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Text «Date»	Text	4
2	Index short name	Text «SelectDivEurope»	Text	15
3	Index short name	Text «SelectDivEurozone»	Text	17
4	Index short name	Text «SelectDivNordic(EUR)»	Text	20
5	Index short name	Text «SelectDivNordic(SEK)»	Text	20
6	Index short name	Text «SelectDivEuenlarged»	Text	19

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	SD3P	Open quotation for index SD3P	Number	2
3	SD3E	Open quotation for index SD3E	Number	2
4	SD2F	Open quotation for index SD2F	Number	2
5	SD2X	Open quotation for index SD2X	Number	2
6	SD1P	Open quotation for index SD1P	Number	2

2.3.7.13.STOXX Europe Total Market Indices

> File name: oqtmibcpe
> File type: .txt
> File specification: semicolon separated
> File frequency: daily at COB

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «Price Indices - EURO Currency (OQ)»	Text	34

Row 2

Column ID	Attribute	Description	Data Type	Data Format

1	Date	Text «Date»	Text	4
2	Index Universe	Text «TMI»	Text	3
3	Index Universe	Text «TMI»	Text	3
4	Index Universe	Text «TMI»	Text	3
5	Index Universe	Text «TMI»	Text	3
6	Index Universe	Text «TMI»	Text	3

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Empty	N/A	N/A
2	Index Region	Text «Europe»	Text	6
3	Index Region	Text «EuroZone»	Text	8
4	Index Region	Text «Europe ex UK»	Text	12
5	Index Region	Text «Europe ex EURO»	Text	14
6	Index Region	Text «Nordic»	Text	6

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	N/A	Report date	Date	dd.mm.yyyy
2	BKXP	Open quotation for index BKXP	Number	2
3	BKXE	Open quotation for index BKXE	Number	2
4	BKXF	Open quotation for index BKXF	Number	2
5	BKXA	Open quotation for index BKXA	Number	2
6	BDXP	Open quotation for index BDXP	Number	2

2.4. Bond Index Files

2.4.1. Intraday 1300 Snapshot

The file represents a snapshot with the underlying bond data at 13:00 CET. It contains, among other information, reference data, prices, weights and analytics.

> File Name: intraday_underlying_xxxxx
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	Index	Index name	Text	50
5	ISIN	Bond constituent ISIN	Text	12
6	Issuer Name	Bond issuer name	Text	80

7	Coupon	Bond coupon value	Number	3
8	Maturity	Bond maturity date	Date	DD.MM.YYYY
9	Coupon Frequency	Bond Coupon Frequency	Number	0
10	Notional Amount	Bond Notional Amount	Number	0
11	Years to Maturity	Remaining time to maturity, in years	Number	13
12	Index Price	Bond price	Number	6
13	Accrued Interest	Accrued interest of the bond constituent	Number	15
14	Coupon Payment	Coupon value in case a coupon was paid between rebalancing dates, 0 otherwise	Number	13
15	Yield	Yield of the bond	Number	10
16	Duration	Duration of the bond	Number	10
17	Modified Duration	Modified duration of the bond	Number	10
18	Convexity	Convexity of the bond	Number	10
19	Base Market Value	Market Value of the bond as at the base date	Number	6
20	Market Value	Market Value of the bond as at time t	Number	6
21	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	8
22	Daily Return	Daily Return of the bond	Number	20
23	Month-to-date Return	Month-to-date return of the bond	Number	20
24	Weight	Weight of the bond	Number	17
25	Weight Without Cash	Weight of the bond excluding cash position	Number	17
26	Composite Rating	STOXX Composite Rating of the Bond	Text	3

2.4.2. Close Composition Files

The file represents the end of day composition file for Bond Indices. It contains, among other information, reference data, prices, weights and analytics.

> File Name: underlying_xxxxx
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	Index	Index name	Text	50
5	ISIN	Bond constituent ISIN	Text	12
6	Issuer Name	Bond issuer name	Text	80
7	Coupon	Bond coupon value	Number	3
8	Maturity	Bond maturity date	Date	DD.MM.YYYY
9	Coupon Frequency	Bond Coupon Frequency	Number	0
10	Notional Amount	Bond Notional Amount	Number	0
11	Years to Maturity	Remaining time to maturity, in years	Number	13
12	Index Price	Bond price	Number	4
13	Accrued Interest	Accrued interest of the bond constituent	Number	15

14	Coupon Payment	Coupon value in case a coupon was paid between rebalancing dates, 0 otherwise	Number	13
15	Yield	Yield of the bond	Number	10
16	Duration	Duration of the bond	Number	10
17	Modified Duration	Modified duration of the bond	Number	10
18	Convexity	Convexity of the bond	Number	10
19	Base Market Value	Market Value of the bond as at the base date	Number	6
20	Market Value	Market Value of the bond as at time t	Number	6
21	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	8
22	Daily Return	Daily Return of the bond	Number	21
23	Month-to-date Return	Month-to-date return of the bond	Number	20
24	Weight	Weight of the bond	Number	17
25	Weight Without Cash	Weight of the bond excluding cash position	Number	17
26	Composite Rating	STOXX Composite Rating of the Bond	Text	3

2.4.3. Intraday Index Analytics

The file is produced at mid-day, and it contains information at the index level. It displays index values, analytical figures such as duration, convexity, as well as index information like the market value, base market value, cash position and the cost figure.

> File Name: intraday_xxxxx
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	CODE_CPi	Index Symbol price version	Text	8
5	CODE_TRi	Index symbol total return version	Text	8
6	Index	Index Name	Text	50
7	CPi	Index value price version	Number	12
8	TRi	Index Value total return version	Number	12
9	Duration	Duration of the index	Number	10
10	Yield	Average Annual Yield of the index	Number	15
11	Modified Duration	Modified Duration of the index	Number	10
12	Convexity	Convexity of the index	Number	10
13	Years to Maturity	Index average time to maturity, in years	Number	10
14	Coupon Payment	Average Coupon Payment	Number	10
15	Base Market Value	Market Value of the index as at the base date	Number	2
16	Market Value	Market Value of the index as at time t	Number	2
17	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	6
18	Daily Return	Daily Return of the index	Number	18

19	Month-to-date Return	Month-to-date return of the index	Number	8
20	Cost_CPi	Cost value of the price version	Number	15
21	Cost_TRi	Cost value of the total return version	Number	15
22	Cash_CPi	Cash value of the price version	Number	Not Applicable
23	Cash_TRi	Cash value of the total return version	Number	Not Applicable
24	Cash_Accrued	Accrual value of cash position	Number	14
25	Interest_Rate	Interest rate used for the cash position	Number	6

2.4.4. End-of-day Index analytics

The file contains information at the index level. It displays index values, analytical figures such as duration, convexity, as well as index information like the market value, base market value, cash position and the cost figure.

> File Name: xxxxx
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	CODE_CPi	Index Symbol price version	Text	8
5	CODE_TRi	Index symbol total return version	Text	8
6	Index	Index Name	Text	50
7	CPi	Index value price version	Number	12
8	TRi	Index Value total return version	Number	12
9	Duration	Duration of the index	Number	10
10	Yield	Average Annual Yield of the index	Number	15
11	Modified Duration	Modified Duration of the index	Number	10
12	Convexity	Convexity of the index	Number	10
13	Years to Maturity	Index average time to maturity, in years	Number	10
14	Coupon Payment	Average Coupon Payment	Number	10
15	Base Market Value	Market Value of the index as at the base date	Number	2
16	Market Value	Market Value of the index as at time t	Number	2
17	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	6
18	Daily Return	Daily return of the index	Number	18
19	Month-to-date Return	Month-to-date return of the index	Number	8
20	Cost_CPi	Cost value of the price version	Number	15
21	Cost_TRi	Cost value of the total return version	Number	15
22	Cash_CPi	Cash value of the price version	Number	Not Applicable

23	Cash_TRi	Cash value of the total return version	Number	Not Applicable
24	Cash_Accrued	Accrual value of cash position	Number	14
25	Interest_Rate	Interest rate used for the cash position	Number	6

2.5. LDI Index Files

2.5.1. Intraday 1300 Snapshot

The file represents a snapshot with the underlying data at 13:00 CET. It contains among other information, reference data, prices, weights and analytics.

> File Name: intraday_underlying_xxxxx
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	Index	Index name	Text	50
5	ISIN	Bond constituent ISIN	Text	12
6	Issuer Name	Bond issuer name	Text	80
7	Coupon	Bond coupon value	Number	3
8	Maturity	Bond maturity date	Date	DD.MM.YYYY
9	Coupon Frequency	Bond Coupon Frequency	Number	0
10	Notional Amount	Bond Notional Amount	Number	0
11	Years to Maturity	Remaining time to maturity, in years	Number	13
12	Index Price	Bond price	Number	6
13	Accrued Interest	Accrued interest of the bond constituent	Number	15
14	Coupon Payment	Coupon value in case a coupon was paid between rebalancing dates, 0 otherwise	Number	13
15	Yield	Yield of the bond	Number	10
16	Duration	Duration of the bond	Number	10
17	Modified Duration	Modified duration of the bond	Number	10
18	Convexity	Convexity of the bond	Number	10
19	Base Market Value	Market Value of the bond as at the base date	Number	6
20	Market Value	Market Value of the bond as at time t	Number	6
21	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	8
22	Daily Return	Daily Return of the bond	Number	20
23	Month-to-date Return	Month-to-date return of the bond	Number	20
24	Weight	Weight of the bond	Number	17
25	Weight Without Cash	Weight of the bond excluding cash position	Number	17
26	Composite Rating	STOXX Composite Rating of the Bond	Text	3

27	Index Ratio	Existing Column only for Inflation Linked Indices: Index Ratio of the bond	Number	14

2.5.2. Close Composition files

The file represents the end of day composition file for bond indices. It contains among other information, reference data, prices, weights and analytics.

> File Name: underlying_xxxxx
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	Index	Index name	Text	50
5	ISIN	Bond constituent ISIN	Text	12
6	Issuer Name	Bond issuer name	Text	80
7	Coupon	Bond coupon value	Number	3
8	Maturity	Bond maturity date	Date	DD.MM.YYYY
9	Coupon Frequency	Bond Coupon Frequency	Number	0
10	Notional Amount	Bond Notional Amount	Number	0
11	Years to Maturity	Remaining time to maturity, in years	Number	13
12	Index Price	Bond price	Number	4
13	Accrued Interest	Accrued interest of the bond constituent	Number	15
14	Coupon Payment	Coupon value in case a coupon was paid between rebalancing dates, 0 otherwise	Number	13
15	Yield	Yield of the bond	Number	10
16	Duration	Duration of the bond	Number	10
17	Modified Duration	Modified duration of the bond	Number	10
18	Convexity	Convexity of the bond	Number	10
19	Base Market Value	Market Value of the bond as at the base date	Number	6
20	Market Value	Market Value of the bond as at time t	Number	6
21	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	8
22	Daily Return	Daily Return of the bond	Number	21
23	Month-to-date Return	Month-to-date return of the bond	Number	20
24	Weight	Weight of the bond	Number	17
25	Weight Without Cash	Weight of the bond excluding cash position	Number	17
26	Composite Rating	STOXX Composite Rating of the Bond	Text	3
27	Index Ratio	Existing Column only for Inflation Linked Indices: Index Ratio of the bond	Number	14

2.5.3. Intraday Index Analytics

The file is produced at mid-day, and it contains information at the index level. It displays index values, analytical figures such as duration, convexity, as well as index information like the market value, base market value, cash position and the cost figure.

> File Name: IA_intraday_xxxxx
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	CODE_CPi	Index Symbol price version	Text	8
5	CODE_TRi	Index symbol total return version	Text	8
6	Index	Index Name	Text	50
7	CPi	Index value price version	Number	12
8	TRi	Index Value total return version	Number	12
9	Duration	Duration of the index	Number	10
10	Yield	Average Annual Yield of the index	Number	15
11	Modified Duration	Modified Duration of the index	Number	10
12	Convexity	Convexity of the index	Number	10
13	Years to Maturity	Index average time to maturity, in years	Number	10
14	Coupon Payment	Average Coupon Payment	Number	10
15	Base Market Value	Market Value of the index as at the base date	Number	2
16	Market Value	Market Value of the index as at time t	Number	2
17	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	6
18	Daily Return	Daily Return of the index	Number	18
19	Month-to-date Return	Month-to-date return of the index	Number	8
20	Cost_CPi	Cost value of the price version	Number	15
21	Cost_TRi	Cost value of the total return version	Number	15
22	Cash_CPi	Cash value of the price version	Number	Not Applicable
23	Cash_TRi	Cash value of the total return version	Number	Not Applicable
24	Cash_Accrued	Accrual value of cash position	Number	14
25	Interest_Rate	Interest rate used for the cash position	Number	6

2.5.4. End-of-day Index Analytics

The file contains information at the index level. It displays index values, analytical figures such as duration, convexity, as well as index information like the market value, base market value, cash position and the cost figure.

> File Name: IA_xxxxx
> File Type: csv files
> File specifications: semicolon separated
> File Frequency: Daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	CODE_CPi	Index Symbol price version	Text	8
5	CODE_TRi	Index symbol total return version	Text	8
6	Index	Index Name	Text	50
7	CPi	Index value price version	Number	12
8	TRi	Index Value total return version	Number	12
9	Duration	Duration of the index	Number	10
10	Yield	Average Annual Yield of the index	Number	15
11	Modified Duration	Modified Duration of the index	Number	10
12	Convexity	Convexity of the index	Number	10
13	Years to Maturity	Index average time to maturity, in years	Number	10
14	Coupon Payment	Average Coupon Payment	Number	10
15	Base Market Value	Market Value of the index as at the base date	Number	2
16	Market Value	Market Value of the index as at time t	Number	2
17	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	6
18	Daily Return	Daily Return of the index	Number	18
19	Month-to-date Return	Month-to-date return of the index	Number	8
20	Cost_CPi	Cost value of the price version	Number	15
21	Cost_TRi	Cost value of the total return version	Number	15
22	Cash_CPi	Cash value of the price version	Number	Not Applicable
23	Cash_TRi	Cash value of the total return version	Number	Not Applicable
24	Cash_Accrued	Accrual value of cash position	Number	14
25	Interest_Rate	Interest rate used for the cash position	Number	6

2.6. Strategy Index Files

The following section outlines the file format of selected STOXX strategy Indices.

2.6.1. Dividend Point Indices

The STOXX Dividend Point Index reports provided detailed dividend data used in index calculation.

> File name: xxxxx
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Dividend ex-date	Data	
2	Symbol	Unique identifier of the constituent	Text	6
3	Name	Constituent Name	Text	30
4	Isin	Constituent ISIN	Text	12
5	Free_float	Free float of the constituent	Number	4
6	Shares	Number of the shares of the constituent	Number	0
7	Capfactor	Capping factor of the constituent	Number	7
8	Amount	Dividend amount in EUR	Number	7
9	Type	Dividend type ("Dividend" for cash dividends, "Taxation" for special cash dividends)	Text	8
10	Divisor	Index divisor	Number	0
11	Dividend_points	Calculated Dividend Point factor	Number	7
12	SX5ED[1]	Dividend Point Index value after each event	Number	2

2.6.2. Volatility - VSTOXX

Closing data files for EURO STOXX 50 Volatility Indices contain the portfolio of EURO STOXX 50 options with different exercise prices and weighting used for index closing value calculation.

> File name: close_xxxxx
> File type: .csv
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	Index ISIN	Index ISIN	Text	12
3	Index name	Index name	Text	30
4	Strike	EURO STOXX 50 Option strike price	Number	2
5	Maturity	EURO STOXX 50 Option expiry date	Date	DD.MM.YYYY
6	Weight	EURO STOXX 50 Option weight	Number	18
7	Option type	EURO STOXX 50 Option type (CALL/PUT)	Text	8

2.6.3. Volatility - VVSTOXX

Closing data files for EURO STOXX 50 Volatility of Volatility (V-VSTOXX) Indices contain the portfolio of options on VSTOXX Futures with different exercise prices and weighting used for index closing value calculation.

> File name: close_xxxxx
> File type: .csv
> File specification: semicolon separated

[1] Last column has the index symbol for which report is provided

> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	Index ISIN	Index ISIN	Text	12
3	Index name	Index name	Text	30
4	Strike	VSTOXX Future Option strike price	Number	2
5	Maturity	VSTOXX Futures Option expiry date	Date	DD.MM.YYYY
6	Weight	VSTOXX Future Option weight	Number	18
7	Option type	VSTOXX Future Option type (CALL/PUT)	Text	8

2.6.4. Risk Control

Closing data files for STOXX Risk Control Indices contain all necessary data used for index closing value calculation. The reports include historical index and parameter values.

> File name: close_xxxxx
> File type: .csv
> File specification: semicolon separated
> File frequency: daily

2.6.4.1. Implied volatility

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	SX5T (Index symbol of the underlying index)	Underlying index closing value	Number	2
3	VSTOXX	Closing value of the VSTOXX index (symbol V2TX)	Number	2
4	EONIA (Money-market rate applicable to the index)	Money market rate	Number	2
5	Day Count Fraction	Number of days between t and t-1, divided by 360	Number	17
6	AverageVSTOXX (3,i)	Average value of VSTOXX (symbol V2TX) value from 3 last calculation days	Number	13
7	Max (t-19,t),AverageVSTOXX (3,i)	Maximum value of average VSTOXX 3, i for i ranging from t-19 to t	Number	13
8	Tgtw (t)	Target weight	Number	13
9	w(t)	Equity index weight	Number	13
10	BP	Cost of borrowing (value 0 or 0.5)	Number	1
11	w(t+1)	Equity index weight for next calculation day	Number	13
12	RC12IVER (Index symbol of the risk control index)	Risk control index closing value	Number	5

2.6.4.2. *Realized volatility*

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	SX5T (Index symbol of the underlying index)	Underlying index closing value	Number	2
3	EONIA (Money-market rate applicable to the index)	Money market rate	Number	2
4	Day Count Fraction	Number of days between t and t-1, divided by 360	Number	17
5	VOLA(20)	Realized volatility over 20 days	Number	16
6	VOLA(60)	Realized volatility over 60 days	Number	16
7	Tgtw(t)	Targeted volatility level	Number	13
8	w(t)	Equity index weight	Number	13
9	w(t + 1)	Equity index weight for next calculation day	Number	13
10	SX5R10EE Index symbol of the risk control index)	Risk control index closing value	Number	5

2.6.5. EURO STOXX 50 DVP Futures

This report shows historical index values of the EURO STOXX 50 DVP Futures Index as well as underlying option prices used in index calculation.

- File name: h_sx5edft
- File type: .txt
- File specification: semicolon separated
- File frequency: daily

2.6.5.1. *File format valid until December 13th, 2019*

In this report, the future prices are moved by one column to the right after expiry of futures in December.

- File name: h_sx5edft
- File type: .txt
- File specification: semicolon separated
- File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Index name	Text «EURO STOXX 50 DVP Future Roll Indices»	Text	37

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Index symbol	Text «SX5EDFT»	Text	8
3	Future 1	Underlying Futures 1 Price	Number	2
4	Future 2	Underlying Futures 2 Price	Number	2
5	Future 3	Underlying Futures 3 Price	Number	2
6	Future 4	Underlying Futures 4 Price	Number	2
7	Future 5	Underlying Futures 5 Price	Number	2
8	Future 6	Underlying Futures 6 Price	Number	2
9	Future 7	Underlying Futures 7 Price	Number	2
10	Future 8	Underlying Futures 8 Price	Number	2
11	Future 9	Underlying Futures 9 Price	Number	2
12	Future 10	Underlying Futures 10 Price	Number	2
13	Future 11	Underlying Futures 11 Price	Number	2
14	Future 12	Underlying Futures 12 Price	Number	2
15	Future 13	Underlying Futures 13 Price	Number	2
16	Future 14	Underlying Futures 14 Price	Number	2

2.6.5.2. File format valid from December 16th, 2019

In this report format, the first 5 columns are always populated with data, and the 6th column is populated only on rolling day. Upon rolling day, the irrelevant columns are removed leaving only 5 columns in the report once again.

- File name: h_sx5edft
- File type: .txt
- File specification: semicolon separated
- File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Index symbol	Text «SX5EDFT»	Text	8
3	Future 1	Underlying Futures 1 Price	Number	2
4	Future 2	Underlying Futures 2 Price	Number	2
5	Future 3	Underlying Futures 3 Price	Number	2
6	Future 4	Underlying Futures 4 Price	Number	2
7	Future 5	Underlying Futures 5 Price	Number	2
8	Future 6	Underlying Futures 6 Price	Number	2
9	Expiry Future 1	Underlying Futures 1 Expiry Date	Date	yyyymm
10	Expiry Future 2	Underlying Futures 2 Expiry Date	Date	yyyymm
11	Expiry Future 3	Underlying Futures 3 Expiry Date	Date	yyyymm
12	Expiry Future 4	Underlying Futures 4 Expiry Date	Date	yyyymm
13	Expiry Future 5	Underlying Futures 5 Expiry Date	Date	yyyymm
14	Expiry Future 6	Underlying Futures 6 Expiry Date	Date	yyyymm

2.6.6. Currency Rates Indices

The historical report for STOXX Currency Rates Indices shows the index values for the spot mid rate and tom-next swap rate spread of major currency pairs. There is no close composition file for the Currency Rates Indices.

- File name: h_XXXX
- File type: .txt
- File specification: comma separated
- File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	date	Report date	Date	dd.mm.yyyy
2	symbol	Index symbol	Text	4
3	fromccytoccy	Currency pair	Text	6
4	spotmidrate	STOXX FX Rolling Spot Mid Rate index value	Number	5
5	tnopenrate	STOXX FX Rolling Spot Tomorrow Next Open Rate value	Number	5

2.6.7. EURO STOXX 50 BuyWrite

The historical report for EURO STOXX 50 BuyWrite Index displays historical values of the index as well as call option prices and underlying index values used in calculation. There is no close composition report for this index.

- File name: h_buywrite
- File type: .txt
- File specification: semicolon separated
- File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report title	Text «EURO STOXX 50 Buywrite Indices»	Text	30
2	Index name	Text «EURO STOXX 50 BuyWrite (Return)»	Text	31
3	Index name	Text «EURO STOXX 50 BuyWrite (Price)»	Text	30

Row 2 / 3

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	SX5EBW	EURO STOXX 50 BuyWrite (Return) value	Number	2
3	SX5EBP	EURO STOXX 50 BuyWrite (Price) value	Number	2
4	Ct	**Regular day:** Last price of the EURO STOXX 50 call option at time t **Rolling day:** Settlement price of EURO STOXX 50 call option at the expiry date	Number	2

5	Ct description	Call option description (e.g. OESX (Call, 4600, 201909)	Text	26
6	C'0	Inclusion price of the old EURO STOXX 50 call option on the last expiry date before the previous expiry date	Number	2
7	new Call	**Regular day:** empty **Rolling day:** Inclusion price of the EURO STOXX 50 call option on the last expiry date	Number	2
8	New Call descriptions	**Regular day:** empty **Rolling day:** New Call option description (e.g. OESX (Call, 4600, 201909)	Text	26
9	EURO STOXX 50 PRICE INDEX	**Regular day:** EURO STOXX 50 (EUR Price version) closing value **Rolling day**: empty	Number	2
10	EURO STOXX 50 RETURN INDEX	**Regular day:** EURO STOXX 50 (EUR Net Return version) closing value **Rolling day**: empty	Number	2
11		**Regular day:** empty **Rolling day**: EURO STOXX 50 (EUR Price version) settlement value	Number	2
11		**Regular day:** empty **Rolling day**: EURO STOXX 50 (EUR Net Return version) settlement value	Number	2

2.6.8. EURO STOXX 50 BuyWrite (100%)

The historical report for EURO STOXX 50 BuyWrite (100%) Index displays historical values of the index as well as call option prices and underlying index values used in calculation. There is no close composition report for this index.

> File name: h_buywrite_100
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report title	Text «EURO STOXX 50 Buywrite 100 Indices»	Text	30

Row 2 / 3

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	SX5EBW	EURO STOXX 50 BuyWrite (Return) value	Number	2
3	SX5EBP	EURO STOXX 50 BuyWrite (Price) value	Number	2
4	Ct	**Regular day:** Last price of the EURO STOXX 50 call option at time t **Rolling day:** Settlement price of EURO STOXX 50 call option at the expiry date	Number	2

5	Ct description	Call option description (e.g. OESX (Call, 4600, 201909)	Text	26
6	C'0	Inclusion price of the old EURO STOXX 50 call option on the last expiry date before the previous expiry date	Number	2
7	new Call	**Regular day:** empty **Rolling day:** Inclusion price of the EURO STOXX 50 call option on the last expiry date	Number	2
8	New Call descriptions	**Regular day:** empty **Rolling day:** New Call option description (e.g. OESX (Call, 4600, 201909)	Text	26
9	EURO STOXX 50 PRICE INDEX	**Regular day:** EURO STOXX 50 (EUR Price version) closing value **Rolling day**: empty	Number	2
10	EURO STOXX 50 RETURN INDEX	**Regular day:** EURO STOXX 50 (EUR Net Return version) closing value **Rolling day**: empty	Number	2
11		**Regular day:** empty **Rolling day**: EURO STOXX 50 (EUR Price version) settlement value	Number	2
11		**Regular day:** empty **Rolling day**: EURO STOXX 50 (EUR Net Return version) settlement value	Number	2

2.6.9. EURO STOXX 50 PutWrite

The historical report for EURO STOXX 50 PutWrite Index displays historical values of the index as well as put option prices, interest rates and underlying index values used in calculation. There is no close composition report for this index.

> File name: h_putwrite
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report title	Text «EURO STOXX 50 Putwrite Indices»	Text	30
2	Index name	Text «EURO STOXX 50 PutWrite»	Text	22

Row 2 / 3

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	SX5E3P	EURO STOXX 50 PutWrite value	Number	2
3	Ct	**Regular day:** Last price of the EURO STOXX 50 put option at time t **Rolling day:** Settlement price of EURO STOXX 50 put option at the expiry date	Number	2

4	Ct description	Put option description (e.g. OESX (Put, 4600, 201909)	Text	25
5	C'0	Inclusion price of the old EURO STOXX 50 put option on the last expiry date before the previous expiry date	Number	2
6	new Put	**Regular day:** empty **Rolling day:** Inclusion price of the EURO STOXX 50 put option on the last expiry date	Number	2
7	New Put descriptions	**Regular day:** empty **Rolling day:** New Put option description (e.g. OESX (Put, 4600, 201909)	Text	25
8	1 Month EURIBOR	**Regular day:** empty **Rolling day**: one-month EURIBOR rate	Number	2
9	3 Month EURIBOR	**Regular day:** empty **Rolling day**: three-month EURIBOR rate	Number	2
10	Short puts	**Regular day:** empty **Rolling day**: number of short puts	Number	9
11	EURO STOXX 50 PRICE INDEX (Settlement)	**Regular day:** empty **Rolling day**: EURO STOXX 50 (EUR Price version) settlement value	Number	2

2.6.10. EURO STOXX 50 Protective Put 80% 18m 6/3

The historical report for EURO STOXX 50 Protective Put 80% 18m 6/3 Index displays historical values of the index as well as call option prices and underlying index values used in calculation. There is no close composition report for this index.

> File name: h_pp801863
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report title	Text « EURO STOXX 50 Protective Put 80% 18m 6/3 indices»	Text	48
2	Index name	Text « EURO STOXX 50 Protective Put 80% 18m 6/3 (Return)»	Text	49
3	Index name	Text « EURO STOXX 50 Protective Put 80% 18m 6/3 (Price)»	Text	48

Row 2 / 3

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	SX5PP8T	EURO STOXX 50 Protective Put 80% 18m 6/3 (Return) value	Number	2
3	SX5PP8P	EURO STOXX 50 Protective Put 80% 18m 6/3 (Price) value	Number	2
4	Pt	**Regular day:** Last price of the EURO STOXX 50 put option at time t **Rolling day:** Settlement price of EURO STOXX 50 put option at the expiry date	Number	2

5	Pt description	Put option description (e.g. OESX (Put, 4600, 201909)	Text	25
6	P0	Inclusion price of the old EURO STOXX 50 put option on the last expiry date before the previous expiry date	Number	2
7	new Put	**Regular day:** empty **Rolling day:** Inclusion price of the EURO STOXX 50 put option on the last expiry date	Number	2
8	New Put descriptions	**Regular day:** empty **Rolling day:** New Put option description (e.g. OESX (Put, 4600, 201909)	Text	25
9	EURO STOXX 50 PRICE INDEX	**Regular day**: EURO STOXX 50 (EUR Price version) closing value **Rolling day**: empty	Number	2
10	EURO STOXX 50 RETURN INDEX	**Regular day:** EURO STOXX 50 (EUR Net Return version) closing value **Rolling day:** empty	Number	2
11		**Regular day:** empty **Rolling day:** EURO STOXX 50 (EUR Price version) settlement value	Number	2
12		**Regular day:** empty **Rolling day:** EURO STOXX 50 (EUR Net Return version) settlement value	Number	2

2.6.11. EURO STOXX 50 Realized Variance

The historical report for EURO STOXX 50 Realized Variance Index displays historical closing and settlement values of the index. There is no close composition report for this index.

> File name: h_rvstoxx
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Symbol	Index symbol	Text	8
3	Indexvalue	Index closing value	Number	4
4	Index_Settlement_Value	Index settlement value	Number	4

2.6.12. Futures Roll Indices

Closing data files for STOXX Futures Roll Indices contain all necessary data used for index closing value calculation, such as interest rates and futures contracts values. The historical reports follow the standard STOXX format described in Chapter 2.1.4 Historical Index Level.

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Index name	Index name	Text	255

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Future ISIN	Text «Future ISIN = ISIN»	Text	26

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	Interest rate ISIN	Text «Interest rate = ISIN»	Text	28

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Indexsymbol	Index value	Number	3
3	Indexsymbol_RAW	Index value unrounded	Number	13
4	Interest rate	Interest rate used in calculation (from Row 3)	Number	5
5	FVS1	Settlement value of futures contract	Number	2
6	FVS2	Settlement value of the new futures contract (filled only on rolling days)	Number	2
7	Weight FVS1	Weight of the FVS1 contract in the calculation	Number	2
8	Weight FVS2	Weight of the FVS2 contract in the calculation (filled only on rolling days)	Number	2
9	expiry FVS1	Expiration of FVS1 contract	Date	yyyymm
10	expiry FVS2	Expiration of FVS2 contract	Date	yyyymm

2.6.13. EURO STOXX 50 Volatility Short-Term Futures

The historical report for EURO STOXX 50 Volatility Short-Term Futures Indices displays historical values of the indices as well as futures contracts values used in calculation. There is no close composition report for this index.

> File name: h_vst1me
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report title	Text « EURO STOXX 50 Volatility Future Roll Indices»	Text	44

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	VST1ME	EURO STOXX 50 Volatility Short-Term Futures (Excess Return) value	Number	2
3	VST1MT	EURO STOXX 50 Volatility Short-Term Futures (Total Return) value	Number	2
4	FVS1	Settlement value of futures contract 1	Number	3
5	FVS2	Settlement value of futures contract 2	Number	3
6	Weight FVS1	Weight of FVS1 contract	Number	14
7	Weight FVS2	Weight of FVS2 contract	Number	14

2.6.14. EURO STOXX 50 Volatility Mid-Term Futures

The historical report for EURO STOXX 50 Volatility Mid-Term Futures Indices displays historical values of the indices as well as futures contracts values used in calculation. There is no close composition report for this index.

> File name: h_ vmt5me
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report title	Text « EURO STOXX 50 Volatility Mid-Term Futures»	Text	41

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	VMT5ME	EURO STOXX 50 Volatility Mid-Term Futures (Excess Return) value	Number	2
3	VMT5MT	EURO STOXX 50 Volatility Mid-Term Futures (Total Return) value	Number	2
4	FVS1	Settlement value of futures contract 1	Number	3
5	FVS2	Settlement value of futures contract 2	Number	3
	FVS3	Settlement value of futures contract 3	Number	3
	FVS4	Settlement value of futures contract 4	Number	3
6	Weight FVS1	Weight of FVS1 contract	Number	14
7	Weight FVS2	Weight of FVS2 contract	Number	14
	Weight FVS3	Weight of FVS3 contract	Number	14
	Weight FVS4	Weight of FVS4 contract	Number	14

2.6.15. EURO STOXX 50 Volatility-Balanced

Closing data files for EURO STOXX 50 Volatility-Balanced Indices contain all necessary data used for index closing value calculation. The reports include historical index and parameter values. The historical reports follow the standard STOXX format described in Chapter 2.1.4 Historical Index Level.

> File name: close_xxxxx
> File type: .csv
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report title	Text «EURO STOXX 50 Vol-Balanced Index - Index Parameters»	Text	51

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Date(t)	Report date	Date	dd.mm.yyyy
2	CIV(t)	Current 1-month Implied Volatility	Number	6
3	CRV(t)	Current 1-month Realised Volatility	Number	16
4	TVE(t)	Target Volatility Exposure	Number	3
5	SL(t)	Stop loss	Number	0
6	VE(t)	Volatility exposure	Number	3
7	VI(t)	Volatility index (VSTOXX Short-Term Futures index) value	Number	2
8	EE(t)	Equity exposure	Number	3
9	EI(t)	Equity index (EURO STOXX 50 EUR Net Return) value	Number	2
10	RI(t)	Interest rate (1 month EURIBOR)	Number	3
11	d/360	Number of calendar days between T-1 and T, divided by 360	Number	17
12	SX5EVBT / SX5EVBE	Index value of Excess Return or Total Return version	Number	5

2.6.16. EURO STOXX 50 Multi-Asset Momentum

Closing data files for EURO STOXX 50 Multi-Asset Momentum Indices contain all necessary data used for index closing value calculation. The reports include historical index and parameter values. The historical reports follow the standard STOXX format described in Chapter 2.1.4 Historical Index Level.

> File name: close_xxxxx
> File type: .csv
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Index symbol (bond)	Closing value of EURO STOXX 50 Corporate Bond version used in the index calculation	Number	4
3	Index symbol (equity)	Closing value of EURO STOXX 50 version used in the index calculation	Number	2
4	Momentum (60 bond)	60-day momentum of STOXX Corporate Bond Index	Number	20
5	Momentum (60 equity)	60-day momentum of EURO STOXX 50 Index	Number	20
6	VOLA (60 bond)	Realized volatility over 60 days of STOXX Corporate Bond Index	Number	16
7	VOLA (60 equity)	Realized volatility over 60 days of EURO STOXX 50 Index	Number	16
8	VOLA (60 portfolio)	Realized volatility over 60 days of the portfolio	Number	16
9	COV (60 portfolio)	Covariance over 60 days of the portfolio	Number	20
10	w (reb bond)	Weight of STOXX Corporate Bond in the portfolio	Number	15
11	w (reb equity)	Weight of EURO STOXX 50 in the portfolio	Number	15
12	Index symbol	Multi-Asset Momentum Index value	Number	13

2.6.17. iSTOXX Equity Dividend Indices

Closing data files for iSTOXX Equity Dividend Indices contain historical index values, R-factors and adjusted Index values. Historical Index values change every time when there is a new R-factors. The historical reports follow the standard STOXX format described in Chapter 2.1.4 Historical Index Level.

> File name: close_xxxxx
> File type: .csv
> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Ex-Date	Next dissemination date	Date	dd.mm.yyyy
3	Symbol	Index symbol	Text	8
4	Indexvalue	Index value	Number	4
5	R-Factor	R-Factor	Number	8
6	Indexvalue_adj	Adjusted index value	Number	4

2.6.18. Double Short Indices

Historical files for STOXX Double Short indices contains index histories for multiple indices.

> File name: h_double_short
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «STOXX Europe 600 Supersector Daily Double Short and STOXX Europe 600 Daily Short Indices»	Text	88

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Empty	Empty	N/A	N/A
2	EONIA	Text «EONIA»	Text	5
3	Index short name	Text «Aut&Prt DS »	Text	11
4	Index short name	Text «Aut&Prt »	Text	8
5	Index short name	Text «Banks DS »	Text	9
6	Index short name	Text «Banks »	Text	6
7	Index short name	Text «Bas Res DS»	Text	10
8	Index short name	Text «Bas Res »	Text	8
9	Index short name	Text «Chem DS »	Text	8
10	Index short name	Text «Chem »	Text	5
11	Index short name	Text «Cns&Mat DS »	Text	11
12	Index short name	Text «Cns&Mat »	Text	8
13	Index short name	Text «Fd&Bvr »	Text	7
14	Index short name	Text «Fd&Bvr »	Text	7
15	Index short name	Text «Fin Svcs DS »	Text	12
16	Index short name	Text «Fin Svcs »	Text	9
17	Index short name	Text «Hea Care DS »	Text	12
18	Index short name	Text «Hea Care »	Text	9
19	Index short name	Text «Indus Gd DS »	Text	12
20	Index short name	Text «Indus Gd »	Text	9
21	Index short name	Text «Insur DS»	Text	8
22	Index short name	Text «Insur »	Text	6
23	Index short name	Text «Media DS»	Text	8
24	Index short name	Text «Media »	Text	6
25	Index short name	Text «Oil&Gas DS»	Text	10
26	Index short name	Text «Oil&Gas »	Text	8
27	Index short name	Text «Pr&Ho Gd DS»	Text	11
28	Index short name	Text «Pr&Ho Gd »	Text	9
29	Index short name	Text «Retail DS»	Text	9
30	Index short name	Text «Retail »	Text	7
31	Index short name	Text «Tech DS»	Text	7
32	Index short name	Text «Tech »	Text	5
33	Index short name	Text «Telecom DS »	Text	11
34	Index short name	Text «Telecom »	Text	8
35	Index short name	Text «Trv&Lsr DS »	Text	11
36	Index short name	Text «Trv&Lsr »	Text	8
37	Index short name	Text «Util DS»	Text	7
38	Index short name	Text «Util»	Text	4
39	Index short name	Text «Real Estate DS»	Text	14
40	Index short name	Text «Real Estate»	Text	11

41	Index short name	Text «Europe DS»	Text	9
42	Index short name	Text «Europe»	Text	6

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	EONIA	Interest rate value	Number	3
3	SXAGR2S	Closing value of index SXAGR2S	Number	2
4	SXAGR	Closing value of index SXAGR	Number	2
5	SX7GR2S	Closing value of index SX7GR2S	Number	2
6	SX7GR	Closing value of index SX7GR	Number	2
7	SXPGR2S	Closing value of index SXPGR2S	Number	2
8	SXPGR	Closing value of index SXPGR	Number	2
9	SX4GR2S	Closing value of index SX4GR2S	Number	2
10	SX4GR	Closing value of index SX4GR	Number	2
11	SXOGR2S	Closing value of index SXOGR2S	Number	2
12	SXOGR	Closing value of index SXOGR	Number	2
13	SX3GR2S	Closing value of index SX3GR2S	Number	2
14	SX3GR	Closing value of index SX3GR	Number	2
15	SXFGR2S	Closing value of index SXFGR2S	Number	2
16	SXFGR	Closing value of index SXFGR	Number	2
17	SXDGR2S	Closing value of index SXDGR2S	Number	2
18	SXDGR	Closing value of index SXDGR	Number	2
19	SXNGR2S	Closing value of index SXNGR2S	Number	2
20	SXNGR	Closing value of index SXNGR	Number	2
21	SXIGR2S	Closing value of index SXIGR2S	Number	2
22	SXIGR	Closing value of index SXIGR	Number	2
23	SXMGR2S	Closing value of index SXMGR2S	Number	2
24	SXMGR	Closing value of index SXMGR	Number	2
25	SXEGR2S	Closing value of index SXEGR2S	Number	2
26	SXEGR	Closing value of index SXEGR	Number	2
27	SXQGR2S	Closing value of index SXQGR2S	Number	2
28	SXQGR	Closing value of index SXQGR	Number	2
29	SXRGR2S	Closing value of index SXRGR2S	Number	2
30	SXRGR	Closing value of index SXRGR	Number	2
31	SX8GR2S	Closing value of index SX8GR2S	Number	2
32	SX8GR	Closing value of index SX8GR	Number	2
33	SXKGR2S	Closing value of index SXKGR2S	Number	2
34	SXKGR	Closing value of index SXKGR	Number	2
35	SXTGR2S	Closing value of index SXTGR2S	Number	2
36	SXTGR	Closing value of index SXTGR	Number	2
37	SX6GR2S	Closing value of index SX6GR2S	Number	2
38	SX6GR	Closing value of index SX6GR	Number	2
39	SX86GR2S	Closing value of index SX86GR2S	Number	2
40	SX86GR	Closing value of index SX86GR	Number	2
41	SXXGRS	Closing value of index SXXGRS	Number	2

2.6.19. Daily Short Indices

Historical files for STOXX Daily Short indices contains index histories for multiple indices.

> File name: h_supersec_short
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text «STOXX Short Indices on Supersectors»	Text	35

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Empty	Empty	N/A	N/A
2	Index short name	Text «ES 600 AUT_+P_SH_IND_»	Text	21
3	Index short name	Text «ES 600 BANKS SHORT INDEX»	Text	24
4	Index short name	Text «ES 600 BASIC RES_SH_IND_»	Text	24
5	Index short name	Text «ES 600 CHEMICALS SH_IND_»	Text	24
6	Index short name	Text «ES 600 CONSTR_+MAT_SH_I_»	Text	24
7	Index short name	Text «ES 600 FINL SERV_SH_IND_»	Text	24
8	Index short name	Text «ES 600 FOOD+BEV_SH_IND_»	Text	23
9	Index short name	Text «ES 600 HEALTH C_SH_IND_»	Text	23
10	Index short name	Text «ES 600 IND_GOODS+S_SH_I_»	Text	24
11	Index short name	Text «ES 600 INSURANCE SH_IND_»	Text	24
12	Index short name	Text «ES 600 MEDIA SH_ IND_»	Text	21
13	Index short name	Text «ES 600 OIL+GAS SH_ IND_»	Text	23
14	Index short name	Text «ES 600 PERS_+H_H_SH_IND_»	Text	24
15	Index short name	Text «ES 600 RETAIL SH_ IND_»	Text	22
16	Index short name	Text «ES 600 TECHNOLOGY SH_IND»	Text	24
17	Index short name	Text «ES 600 TELECOM_ SH_ IND_»	Text	24
18	Index short name	Text «ES 600 TRAVEL+LEIS_SH_IN»	Text	24
19	Index short name	Text «ES 600 UTILITIES SH_IND_»	Text	24
20	Index short name	Text «ES 600 RE_EST_SH_IND»	Text	20

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	DATE	Report date	Date	dd.mm.yyyy
2	SXARS	Closing value of index SXARS	Number	2
3	SX7RS	Closing value of index SX7RS	Number	2
4	SXPRS	Closing value of index SXPRS	Number	2
5	SX4RS	Closing value of index SX4RS	Number	2
6	SXORS	Closing value of index SXORS	Number	2

7	SXFRS	Closing value of index SXFRS	Number	2
8	SX3RS	Closing value of index SX3RS	Number	2
9	SXDRS	Closing value of index SXDRS	Number	2
10	SXNRS	Closing value of index SXNRS	Number	2
11	SXIRS	Closing value of index SXIRS	Number	2
12	SXMRS	Closing value of index SXMRS	Number	2
13	SXERS	Closing value of index SXERS	Number	2
14	SXQRS	Closing value of index SXQRS	Number	2
15	SXRRS	Closing value of index SXRRS	Number	2
16	SX8RS	Closing value of index SX8RS	Number	2
17	SXKRS	Closing value of index SXKRS	Number	2
18	SXTRS	Closing value of index SXTRS	Number	2
19	SX6RS	Closing value of index SX6RS	Number	2
20	SXR8S	Closing value of index SXR8S	Number	2

2.6.20. EURO STOXX 50 Leveraged and Short indices

Historical file for EURO STOXX 50 Leveraged and Short Indices contains index histories for multiple indices.

> File name: h_short_lev
> File type: .txt
> File specification: semicolon separated
> File frequency: daily

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Report name	Text « EURO STOXX 50 Daily Leveraged Indices, EURO STOXX 50 Daily Short Indices, STOXX Europe 600 Daily Double Short Indices and EURO STOXX 50 Daily Double Short Indices»	Text	162

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1	Empty	Empty	N/A	N/A
2	EONIA	Text «EONIA»	Text	5
3	Index short name	Text «EURO STOXX 50 Double Short Index»	Text	32
4	Index short name	Text «ES 50 SHORT INDEX»	Text	17
5	Index short name	Text «STOXX Europe 600 Double Short Index»	Text	35
6	Index short name	Text «EURO STOXX 50 LEVERAGED IND.»	Text	28

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1	DATE	Report date	Date	dd.mm.yyyy
2	Eonia	Interest rate value	Number	3

3	SX5T2S	Closing value of index SX5T2S	Number	2
4	SX5TS	Closing value of index SX5TS	Number	2
5	SXXR2S	Closing value of index SXXR2S	Number	2
6	SX5EL	Closing value of index SX5EL	Number	2

2.6.21. iSTOXX Spread Ratio Indices

2.6.21.1. Closing Data Files

Closing data files for iSTOXX Spread Ratio Indices contain historical index values and constituent prices, exchange rates and normalizers. The historical reports follow the standard STOXX format described in Chapter 2.1.4 Historical Index Level.

- File name: close_xxxxx
- File type: .csv
- File specification: semicolon separated
- File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Symbol	Index symbol	Text	8
3	Indexvalue	Index value	Number	4
4	P_1	Close price of leg 1	Number	4
5	FX_1	Exchange rate from the local currency of leg 1 to EUR	Number	4
6	Normalizer_1	Normalizer of leg 1	Number	4
7	P_2	Close price of leg 2	Number	4
8	FX_2	Exchange rate from the local currency of leg 2 to EUR	Number	4
9	Normalizer_2	Normalizer of leg 2	Number	4

2.6.21.2. Calculation Calendar

The calculation calendar report is produced for each iSTOXX Spread Ratio Index. The report includes last 30 days of calculation and upcoming 90 days.

- File name: calendar_xxxxx
- File type: .csv
- File specification: semicolon separated
- File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	dd.mm.yyyy
2	Symbol	Index symbol	Text	8
3	Calculation	Indicator whether the day is a calculation day ("Y" or "N")	Text	1

2.6.22. iSTOXX Fund Indices

2.6.22.1. Closing Data Files

Closing data files for iSTOXX Fund Indices contain constituent information of the index for the current day. The historical reports follow the standard STOXX format described in Chapter 2.1.4 Historical Index Level.

- File name: close_xxxxx
- File type: .csv
- File specification: semicolon separated
- File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	FACT_DATE	Report date	Date	dd.mm.yyyy
2	ISIN	Fund ISIN	Text	12
3	NAME	Name of the fund	Text	255
4	CURRENCY	ISO currency of the fund	Text	3
5	COUNTRY	ISO country code of the fund	Text	2
6	SECTOR	Citywire sector of the fund	Text	255
7	ASSET_CLASS	Asset class of the fund	Text	19
8	RATING	Citywire rating of the fund	Text	3
9	MOMENTUM_FACTOR	Momentum factor of the fund	Number	15
10	WEIGHT	Target weight of the fund	Number	2
11	WEIGHT_FACTOR	Current weight of the fund	Number	15
12	NAV	Net asset value of the fund	Number	2

3. Corporate Action Files

3.1. Common Files

3.1.1. Withholding Tax

The aim of the file is to provide the withholding taxes per country that STOXX uses to adjust the dividend payments in the net return Indices.

> File name: withholding_taxes
> File type: .xls
> File frequency: on ad-hoc basis when STOXX becomes aware of a change in the withholding tax of a country.

Column ID	Attribute	Description	Data Type	Data Format
1	Country	Country name	Text	-
2	Code	ISO country code	Text	2
3	WHT	Withholding tax applicable to the dividends paid by a company incorporated in the relevant country	Number	7

3.2. Corporate Action Forecast Files

3.2.1. Dividend Forecast

The dividend forecast provides dividend information for the underlying stocks for the equity indices calculated by STOXX.

The files intend to provide a rolling 90 days preliminary forecast of all known and verified dividends that will affect the STOXX Indices and outline how the index adjustments will be made.

The data are updated at least once per day. Unconfirmed or unclear events will not be displayed in the forecasts. Due to short-terms announcements or late changes the forecast should be considered as subject to change at any time. We recommend downloading the forecasts on a regular basis and also subscribing to our mailing lists to obtain short term announcements and late announced changes for Western or Eastern European dividends.

> File name: dividend_forecast
> File type: .txt and .xls
> File specification: semicolon separated
> File frequency: daily

First forecast is published between 12:00 – 14:00 CET, second forecast is published between 18:00 – 20:00 CET. Adhoc publications might occur during the day, in case of late announced events that require an intraday correction.

Column ID	Attribute	Description	Data Type	Data Format
1	Date_Effective	The ex-date of the dividend	Date	YYYYMMDD
2	ISIN	Equity constituent ISIN	Text	12
3	Sedol	Equity constituent SEDOL	Text	7
4	RIC	Equity constituent Reuters ticker	Text	21
5	Internal_Key	Equity constituent unique identifier	Text	6
6	Company Name	Equity constituent name	Text	255
7	Country	Equity constituent ISO country code	Text	2
8	Currency	Equity constituent ISO currency code	Text	3
9	Description_Type	Cash Dividend or Special Dividend / Capital return	Text	33
10	Net_Amount	Net amount of dividend	Number	7
11	Gross_Amount	Gross amount of dividend	Number	7
12	Dividend_Currency	Currency of dividend	Text	3
13	Description	Additional comment or empty	Text	-

3.2.2. Corporate Actions Forecast

The corporate actions forecast provides corporate actions information for the underlying stocks for the equity indices calculated by STOXX. The files intend to provide a rolling 90 days preliminary forecast of all known and verified corporate actions that will affect the STOXX indices and outline how the index adjustments will be made. The data are updated at least once per day. Unconfirmed or unclear events will not be displayed in the forecasts. Due to short-terms announcements or late changes the forecast should be considered as subject to change at any time. It is advisable to download the forecasts on a regular basis and also subscribe to STOXX mailing lists to obtain short term announcements and late announced changes.

> File name: ca_forecast
> File type: .txt and .xlsx
> File specification: semicolon separated
> File frequency: daily

First forecast is published between 12:00 – 14:00 CET, second forecast is published between 18:00 – 20:00 CET. Adhoc publications might occur during the day, in case of late announced events that require an intraday correction.

Column ID	Attribute	Description	Data Type	Data Format
1	Date effective	The ex-date of the corporate action	Date	YYYYMMDD
2	ISIN	Equity constituent ISIN	Text	12
3	Sedol	Equity constituent SEDOL	Text	7
4	RIC	Equity constituent Reuters ticker	Text	21
5	Internal Key	Equity constituent unique identifier	Text	6
6	Company Name	Equity constituent name	Text	255
7	Country	Equity constituent ISO country code	Text	2
8	Currency	Equity constituent ISO currency code	Text	3

9	Subsector	Industry Classification Benchmark code (subsector level) of the constituent	Text	8
10	Description_Type	Description of the corporate action	Text	59
11	Index Symbol	Symbol of the corresponding index if addition, deletion, size change, cap factor or weight factor change otherwise empty. Indices are shown as aggregate	Text	8
12	Old_Shares	Shares of the component before the corporate action or empty	Number	0
13	New_Shares	Shares of the constituent after the corporate action or empty	Number	0
14	Old_Freefloat	Free float of the constituent before the corporate action or empty	Number	4
15	New_Freefloat	Free float of the constituent after the corporate action or empty	Number	4
16	Old	If there is a change in flag, size, style, cap factor or weight factor, it reflects its former value. Field can have the following values: old index flag (Y/N), old size flag (S/M/L), old style flag (SG & WG for Growth, SV & WV for Value, NT & ND for excluded from Style Index), old cap factor, old weight factor, empty	Text / Number	2 / 7
17	New	If there is a change in flag, size, style, cap factor or weight factor, it reflects its new value. Field can have the following values: new index flag (Y/N), new size flag (S/M/L), new Style flag (SG & WG for Growth, SV & WV for Value, NT & ND for excluded from Style Index), new capfactor, new weightfactor, empty	Text / Number	2 / 7
18	CA Description	Description of the corporate action or empty according to STOXX Calculation Guide Chapter 8.1	Text	-
19	Adj. Formula	Price adjustment formula or empty	Text	100
20	Comment	Additional comments or empty	Text	-

3.2.3. Mergers and Acquisitions Forecast

The mergers and takeovers file provides mergers and takeovers information for the underlying stocks for the equity indices calculated by STOXX. The files intend to provide a preliminary forecast of all known and verified mergers and takeovers that will affect the STOXX indices. The data are updated at least once per day. Unconfirmed or unclear events will not be displayed in the forecasts. Due to short-terms announcements or late changes the forecast should be considered as subject to change at any time. We recommend downloading the forecasts on a regular basis and also subscribing to our mailing lists to obtain short term announcements and late announced changes for Western or Eastern European mergers and takeovers.

> File name: mergers_takeovers
> File type: .xls
> File frequency: daily
> First forecast is published between 12:00 – 14:00 CET
> Second forecast is published between 18:00 – 20:00 CET

Column ID	Attribute	Description	Data Type	Data Format
1	Merger date_effective	The ex-date of the merger / takeover	Date	YYYYMMDD
2	ISIN	ISIN of the constituent that is being acquired	Text	12
3	Sedol	SEDOL of the component that is being acquired	Text	7
4	RIC	Reuters ticker of the constituent that is being acquired	Text	21
5	Internal Key	Unique identifier of the constituent that is being acquired	Text	6
6	Target Company Name	Name of the constituent that is being acquired	Text	255
7	Country	ISO Country code of the component that is being acquired	Text	2
8	Currency	Currency of the constituent that is being acquired	Text	3
9	ISIN Acquirer	ISIN of the security that acts as acquirer, if it is part of STOXX indices.	Text	12
10	Sedol Acquirer	SEDOL of the security that acts as acquirer, if it is part of STOXX indices	Text	7
11	RIC Acquirer	Reuters ticker of the security that acts as acquirer, if it is part of STOXX indices	Text	21
12	Internal Key Acquirer	Unique identifier of the security that acts as acquirer, if it is part of STOXX indices	Text	6
13	Acquirer Company Name	Name of the security that acts as acquirer, if it is part of STOXX indices	Text	255
14	Country Acquirer	Country of the security that acts as acquirer, if it is part of STOXX indices	Text	2
15	Currency Acquirer	Currency of the component that acts as acquirer, if it is part of STOXX indices	Text	3
16	Merger Description	Description of the merger event	Text	-
17	Merger Description internal	Internal description of the merger event	Text	-

3.3. Corporate Actions t+1 files – European and Global

File format described in this section is valid until September 18th, 2020.

The file is generated on daily basis at close of Business and provides and overview of the Corporate Actions and Dividends per Region effective the next trading day.

> File name: stoxx_corporate_actions (European Indices) and stoxx_corporate_actions_global
> File type: .txt and .xls

> File specification: semicolon separated
> File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	Next_Trading_Day	Next dissemination day	Date	DD.MM.YYYY
3	Internal_Key	Constituent unique identifier	Text	6
4	ISIN	Constituent ISIN	Text	12
5	Sedol	Constituent SEDOL	Text	7
6	Company_Name	Constituent name	Text	255
7	Country	Constituent ISO country code	Text	2
8	Supersector	Constituent Industry Classification Benchmark code (supersector level)	Text	4
9	Close_local	Unadjusted closing price in local currency of the constituent	Number	7
10	ReturnIndex_Adj_Factor	Adjustment factor (multiplicative factor for close to arrive at adjusted price) for net return versions	Number	7
11	PriceIndex_Adj_Factor	Adjustment factor (multiplicative factor for close to arrive at adjusted price) for price return versions	Number	7
12	Adjusted_Close_local_Returnindex	Adjusted closing price in local currency of the constituentfor next trading day for net return versions	Number	7
13	Adjusted_Close_local_Priceindex	Adjusted closing price in local currency of the constituentfor next trading day for price return versions	Number	7
14	Dividend_Amount	Net cash amount of dividend for the constituent	Number	7
15	Dividend_Currency	Currency of the dividend for the constituent	Text	3
16	ReturnIndex_Adj_Factor_gross	Adjustment factor (multiplicative factor for close to arrive at adjusted price) for gross return versions	Number	7
17	Adjusted_Close_local_Returnindex_gross	Adjusted closing price in local currency of the component for next trading day for gross return versions	Number	7
18	Corporate_Action_Type	Type of Corporate actions (if more than one, each type one line) CASH DIVIDEND; SPECIAL CASH DIVIDEND; Price & Share Adjust.; Share Adjustment; Isin Change; Sedol changed; Name changed; New stock added; Stock deleted	Text	255
19	Shares	Number of the outstanding shares on report date	Number	0
20	New_Shares	Number of the outstanding shares for next trading day	Number	0
21	Free_Float	Free float of the component on the report date	Number	4
22	New_Free_Float	Free float of the component for next trading day	Number	4

3.4. Corporate Actions t+1 files

The file is generated on daily basis at close of Business and provides an overview of the Corporate Actions and Dividends per Index effective the next trading day.

The file is displayed only for the Master Symbol of the Index, usually the Price version in EUR.

> File name:
  - corporateactions_xxxxx
  - corporateactions_xxxxx_YYYYMMDD (history available for 90 days)

- File type: .csv
- File specification: semicolon separated
- File frequency: daily

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	YYYY-MM-DD
2	Next_Trading_Day	Next dissemination day	Date	YYYY-MM-DD
3	Index_Symbol	Index master symbol	Text	8
4	Internal_Key	Constituent unique identifier	Text	6
5	ISIN	Constituent ISIN	Text	12
6	Company_Name	Constituent name	Text	255
7	Corporate_Action_Type	Type of Corporate actions (if more than one, each type one line) ISIN CHANGE; CASH DIVIDEND; SPECIAL CASH DIVIDEND; STOCK DIVIDEND; STOCK DIVIDEND (FROM TREASURY) - STANDARD CASH; STOCK DIVIDEND (FROM TREASURY) - SPECIAL CASH; STOCK DIVIDEND OF ANOTHER COMPANY; STOCK SPLIT; RIGHTS ISSUE; SPIN-OFF; ONLY PRICE ADJUSTMENT; COMPLEX OTHER EVENT; NEW SECURITY; INSERTION; DELETION; LISTING CHANGE; ATTRIBUTE CHANGE; FREE FLOAT CHANGE; NUMBER OF SHARES CHANGE	Text	255
8	Cash_Dividend_Gross_Amount	Gross amount of a cash / special dividend linked the constituent	Number	7
9	Cash_Dividend_Net_Amount	Net amount of a cash / special dividend linked the constituent	Number	7
10	Cash_Dividend_Currency	Currency of the cash / special dividend linked the constituent	Text	3
11	Corporate_Action_Description	Description of the corporate action including terms (e.g. stock split 2 new shares for 1 old share, etc.)	Text	500
12	Index_Shares	Number of the shares on report date	Number	0
13	Index_New_Shares	Number of the shares on next dissemination day	Number	0
14	Free_Float	Free float of the component on the report date	Number	4
15	New_Free_Float	Free float of the component on next dissemination day	Number	4
16	Close_Local	Unadjusted closing price in local currency of the constituent	Number	7
17	Adjusted_Close_local_Priceindex	Adjusted closing price in local currency of the constituent for next dissemination day (Price return version)	Number	7
18	Adjusted_Close_local_Returnindex_net	Adjusted closing price in local currency of the constituent for next dissemination day (Net return version)	Number	7
19	Adjusted_Close_local_Returnindex_gross	Adjusted closing price in local currency of the constituent for next dissemination day (Gross return version)	Number	7
20	PriceIndex_Adj_Factor	Adjustment factor (multiplicative factor for close to arrive at adjusted price) for price return version	Number	7
21	ReturnIndex_Adj_Factor_net	Adjustment factor (multiplicative factor for close to arrive at adjusted price) for net return version	Number	7
22	ReturnIndex_Adj_Factor_gross	Adjustment factor (multiplicative factor for close to arrive at adjusted price) for gross return version	Number	7

4. Index Review Files

4.1. Quarterly Preliminary Free-Float

4.1.1. Quarterly Preliminary Free-Float – valid to September 1st, 2020

The aim of the file is to provide indication on the Free-Float data used to perform the upcoming Quarterly Review.

The file is displayed only for the Master Symbol of the Index, usually the Price version in EUR.

- File name: preliminaryfloats_YYYYMMDD
- File type: .xls
- File specification: semicolon separated
- File frequency: 1st trading day of March, June, September, December at COB

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	SEDOL	Constituent SEDOL Identifier (only displayed if Licensed)	Text	7
3	RIC Code	Constituent Reuters ticker	Text	21
4	Name	Constituent name	Text	255
5	Country	Constituent ISO country code	Text	2
6	Preliminary Freefloat	Future Free float of the constituent	Number	4

4.1.2. Preliminary Free-Float – valid from December 1st, 2020

The aim of the file is to provide indication on the Free-Float data used to perform the upcoming Quarterly Review.

The file is displayed only for the Master Symbol of the Index, usually the Price version in EUR.

- File name: preliminaryfloats_P###_YYYYMMDD with P### = Permissioned Third Party data,
  - preliminaryfloats_P000_YYYYMMDD – This file includes all reference data
  - preliminaryfloats_P001_YYYYMMDD – This file excludes SEDOL codes
- File type: .csv
- File specification: semicolon separated
- File frequency: 1st trading day of March, June, September, December at COB

Column ID	Attribute	Description	Data Type	Data Format
1	Report_Date	Report date	Date	YYYY-MM-DD

2	Next_effective_Day	Next effective date (Monday following the 3rd Friday of March, June, September, December)	Date	YYYY-MM-DD
3	Internal_Key	Constituent unique identifier	Text	6
4	ISIN	Constituent ISIN	Text	12
5	Company Name	Constituent name	Text	255
6	RIC	Constituent Reuters ticker	Text	21
7	BBG Code	Constituent Bloomberg ticker	Text	16
8	Sedol	Constituent SEDOL Identifier (only displayed if Licensed)	Text	7
9	Country	Constituent ISO country code	Text	2
11	Preliminary_Free_Float	Future Free float of the constituent	Number	4

4.2. Equity Selection Lists - Valid to August 31st, 2020

4.2.1. Pre-Selection List

The aim of the file is to provide a pre-selection list for defined STOXX Blue-Chip Indices. It is produced for indices with a fixed number of constituents in order to determine replacements for any stock deleted from the indices due to a corporate action. Pre-selection lists can also indicate possible changes in the composition of the index at the next review.

- File Name: psl_xxxxx_YYYYMM
- File Type: .xls
- File Frequency: monthly

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Sedol of the company	Text	7
3	RIC	Reuters identifier	Text	21
4	Int.Key	Unique identifier	Text	6
5	Company Name	Name of the company	Text	30
6	Country	ISO country code	Text	2
7	Currency	ISO currency code	Text	3
8	Component	Company flag (Y or Blank)	Text	1
9	Industry	Industry Classification Benchmark name (industry level)	Text	50
10	Supersector	Industry Classification Benchmark name (Supersector level)	Text	50
11	Sector	Industry Classification Benchmark code (Sector level)	Number	6
12	Subsector	Industry Classification Benchmark code (Subsector level)	Number	8
13	FF Mcap (BEUR)	Free float market capitalization in billions in currency EUR	Number	3
14	Rank (FINAL)	Rank in the selection list	Number	0
15	Rank (PREVIOUS)	Previous rank in the selection list	Number	0
16	Sector Weight	Weight at a sector level	Number	2
17	Cumulative Sector Weight	Cumulative sector weight at a sector level	Number	2

4.2.2. Selection List (General Template)

The aim of the file is to provide the selection lists which are produced for indices with a fixed number of constituents in order to determine replacements for any stock deleted from the indices due to a corporate action.

> File Name: sl_xxxxx_YYYYMM
> File Type: .xls
> File Frequency: Monthly (1st trading day of the month)

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters identifier	Text	21
4	Int.Key	Constituent unique identifier	Text	6
5	Company Name	Constituent name	Text	30
6	Country	ISO country code	Text	2
7	Currency	ISO currency code	Text	3
8	Component	Company flag (Y or Blank)	Text	1
9	Industry	Industry Classification Benchmark name (industry level)	Text	50
10	Supersector	Industry Classification Benchmark name (Supersector level)	Text	50
11	Sector	Industry Classification Benchmark code (Sector level)	Text	6
12	Subsector	Industry Classification Benchmark code (Subsector level)	Text	8
13	FF Mcap (BEUR)	Free float market capitalization in billions in currency EUR	Number	3
14	Rank (FINAL)	Rank in the selection list	Number	0
15	Rank (PREVIOUS)	Previous rank in the selection list	Number	0
16	Comments	Comments	Text	255

4.2.3. Selection List (Select Dividend Indices)

The aim of the file is to provide the selection lists which are produced for Select Dividend Indices with a fixed number of constituents in order to determine replacements for any stock deleted from the indices due to a corporate action. Selection lists can also indicate possible changes in the composition of the index at the next review.

> File Name: sl_xxxxx_YYYYMM
> File Type: .xls
> File Frequency: Quarterly in March, June, September and December (beginning of the month)

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters identifier	Text	21
4	Int.Key	Constituent unique identifier	Text	6
5	Company Name	Constituent name	Text	30
6	Country	ISO country code	Text	2
7	Currency	ISO currency code	Text	3

8	Component	Company flag (Y or Blank)	Text	1
9	Industry	Industry Classification Benchmark name (industry level)	Text	50
10	Supersector	Industry Classification Benchmark name (Supersector level)	Text	50
11	Sector	Industry Classification Benchmark code (Sector level)	Text	6
12	Subsector	Industry Classification Benchmark code (Subsector level)	Text	8
13	Rank (FINAL)	Rank of the company in the selection list	Number	0
14	Dividend Yield	Dividend Yield of the company	Number	2
15	Country Dividend Yield	Dividend Yield of the country	Number	2
16	Regional Dividend Yield	Dividend Yield of the region	Number	2
17	Comments	Comments	Text	255

4.2.4. Selection List (Size-based Indices)

The aim of the file is to provide the selection lists which are produced for indices with a fixed number of constituents in order to determine replacements for any stock deleted from the indices due to a corporate action. Selection lists can also indicate possible changes in the composition of the index at the next review.

> File Name: sl_xxxxx_YYYYMM
> File Type: .xls
> File Frequency: Monthly (1st trading day of the month)

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters identifier	Text	21
4	Int.Key	Constituent unique identifier	Text	6
5	Company Name	Constituent name	Text	30
6	Country	ISO country code	Text	2
7	Currency	ISO currency code	Text	3
8	Component	Company size (Large, Mid, Small or Blank)	Text	5
9	Industry	Industry Classification Benchmark name (industry level)	Text	50
10	Supersector	Industry Classification Benchmark name (Supersector level)	Text	50
11	Sector	Industry Classification Benchmark code (Sector level)	Text	6
12	Subsector	Industry Classification Benchmark code (Subsector level)	Text	8
13	FF Mcap (BEUR)	Free float market capitalization in billions in currency EUR	Number	3
14	Rank (FINAL)	Rank in the selection list	Number	0
15	Rank (PREVIOUS)	Previous rank in the selection list	Number	0
16	Comments	Comments	Text	255

4.3. Equity Selection Lists – valid from September 1st 2020

4.3.1. Pre-Selection List

The aim of the file is to provide a pre-selection list for defined STOXX Blue-Chip Indices. It is produced for indices with a fixed number of constituents in order to determine replacements for any stock deleted from the indices due to a corporate action. Pre-selection lists can also indicate possible changes in the composition of the index at the next review.

- File Name: psl_xxxxx_YYYYMM
- File Type: .xlsx
- File Frequency: monthly (1st trading day of the month)

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters identifier	Text	21
4	Int.Key	Constituent unique identifier	Text	6
5	Company Name	Constituent name	Text	30
6	Country	ISO country code	Text	2
7	Currency	ISO currency code	Text	3
8	Component	Company flag (Y or Blank)	Text	1
9	Industry	Industry Classification Benchmark name (industry level)	Text	50
10	Supersector	Industry Classification Benchmark name (Supersector level)	Text	50
11	Sector	Industry Classification Benchmark code (Sector level)	Number	6
12	Subsector	Industry Classification Benchmark code (Subsector level)	Number	8
13	FF Mcap (BEUR)	Free float market capitalization in billions in currency EUR	Number	3
14	Sector Weight	Weight at a sector level	Number	2
15	Cumulative Sector Weight	Cumulative sector weight at a sector level	Number	2
16	Rank (FINAL)	Rank in the selection list	Number	0
17	Rank (PREVIOUS)	Previous rank in the selection list	Number	0

4.3.2. Selection List (General Template)

The aim of the file is to provide the selection lists which are produced for indices with a fixed number of constituents in order to determine replacements for any stock deleted from the indices due to a corporate action.

- File Name: sl_xxxxx_YYYYMM
- File Type: .xlsx
- File Frequency: Monthly (1st trading day of the month)

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7

3	RIC	Constituent Reuters identifier	Text	21
4	Int.Key	Constituent unique identifier	Text	6
5	Company Name	Constituent name	Text	30
6	Country	ISO country code	Text	2
7	Currency	ISO currency code	Text	3
8	Component	Company flag (Y or Blank)	Text	1
9	Industry	Industry Classification Benchmark name (industry level)	Text	50
10	Supersector	Industry Classification Benchmark name (Supersector level)	Text	50
11	Sector	Industry Classification Benchmark code (Sector level)	Text	6
12	Subsector	Industry Classification Benchmark code (Subsector level)	Text	8
13	FF Mcap (BEUR)	Free float market capitalization in billions in currency EUR	Number	3
14	Rank (FINAL)	Rank in the selection list	Number	0
15	Rank (PREVIOUS)	Previous rank in the selection list	Number	0
16	Comments	Comments	Text	255

4.3.3. Selection List (Select Dividend Indices)

The aim of the file is to provide the selection lists which are produced for Select Dividend Indices with a fixed number of constituents in order to determine replacements for any stock deleted from the indices due to a corporate action. Selection lists can also indicate possible changes in the composition of the index at the next review.

> File Name: sl_xxxxx_YYYYMM
> File Type: .xlsx
> File Frequency: Quarterly in March, June, September and December (beginning of the month)

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters identifier	Text	21
4	Int.Key	Constituent unique identifier	Text	6
5	Company Name	Constituent name	Text	30
6	Country	ISO country code	Text	2
7	Currency	ISO currency code	Text	3
8	Component	Company flag (Y or Blank)	Text	1
9	Industry	Industry Classification Benchmark name (industry level)	Text	50
10	Supersector	Industry Classification Benchmark name (Supersector level)	Text	50
11	Sector	Industry Classification Benchmark code (Sector level)	Text	6
12	Subsector	Industry Classification Benchmark code (Subsector level)	Text	8
13	Rank (FINAL)	Rank of the company in the selection list	Number	0
14	Dividend Yield	Dividend Yield of the company	Number	2
15	Country Dividend Yield	Dividend Yield of the country	Number	2
16	Regional Dividend Yield	Dividend Yield of the region	Number	2
17	Comments	Comments	Text	255

4.3.4. Selection List (Size-based Indices)

The aim of the file is to provide the selection lists which are produced for indices with a fixed number of constituents in order to determine replacements for any stock deleted from the indices due to a corporate action. Selection lists can also indicate possible changes in the composition of the index at the next review.

> File Name: sl_xxxxx_YYYYMM
> File Type: .xlsx
> File Frequency: Monthly (1st trading day of the month)

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters identifier	Text	21
4	Int.Key	Constituent unique identifier	Text	6
5	Company Name	Constituent name	Text	30
6	Country	ISO country code	Text	2
7	Currency	ISO currency code	Text	3
8	Component	Company size (Large, Mid, Small or Blank)	Text	5
9	Industry	Industry Classification Benchmark name (industry level)	Text	50
10	Supersector	Industry Classification Benchmark name (Supersector level)	Text	50
11	Sector	Industry Classification Benchmark code (Sector level)	Text	6
12	Subsector	Industry Classification Benchmark code (Subsector level)	Text	8
13	FF Mcap (BEUR)	Free float market capitalization in billions in currency EUR	Number	3
14	Rank (FINAL)	Rank in the selection list	Number	0
15	Rank (PREVIOUS)	Previous rank in the selection list	Number	0
16	Comments	Comments	Text	255

4.4. Equity Periodic Review Files (xls format) – valid to August 31st, 2020

4.4.1. Component Announcement

The aim of the file is to provide the indicative future composition list for selected indices. It displays future composition list and deletions from the index that will be done at review implementation.

> File Name: qr_xxxxx_YYYYMMDD
> File Type: .xls
> File Frequency: Quarterly

Row 1

Column ID	Attribute	Description	Data Type	Data Format

1	Last Updated	Text «last updated» of the file	Text	12
2	N/A	Date at which the file was latest updated	Date	DD.MM.YYYY
3 … 8	N/A	Empty	Empty	Empty
9	N/A	Index name	Text	255
10 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a "L" flag in the current composition (see Field 16 as from Row 5) "Old flag"	Number	0
17	N/A	Total number of component with a "L" flag in the future composition (see Field 1 as from Line 5) "New flag"	Number	0

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a "M" flag in the current composition (see Field 16 as from Row 5) "Old flag"	Number	0
17	N/A	Total number of component with a "M" flag in the future composition (see Field 1 as from Line 5) "New flag"	Number	0

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a "S" flag in the current composition (see Field 16 as from Row 5) "Old flag"	Number	0
17	N/A	Total number of component with a "S" flag in the future composition (see Field 1 as from Line 5) "New flag"	Number	0

Row 5

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters ticker	Text	21
4	Int. Key	Unique identifier of the constituent	Text	6
5	Company Name	Constituent Name	Text	255
6	Country	Constituent ISO country code	Text	2
7	Currency	Constituent ISO currency code	Text	3
8	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	4
9	Rank	<Empty>	<Empty>	<Empty>
10	Closing Price EUR	<Empty>	<Empty>	<Empty>
11	New Shares	<Empty>	<Empty>	<Empty>
12	New Float	<Empty>	<Empty>	<Empty>
13	Mcap Factor	<Empty>	<Empty>	<Empty>
14	New Mcap	<Empty>	<Empty>	<Empty>
15	New Weights	<Empty>	<Empty>	<Empty>

16	Old Flag	Size flag of the constituent in the index until review implementation date (“L”, “M”, “S” or empty)	Text	1
17	New Flag	New size flag of the constituent in the index effective at the next review date (“L”, “M”, “S” or empty)	Text	1
18	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date (“Addition”, “Deletion”, “Size Change” or empty)	Text	11
19	Remarks	Free text	Text	255

4.4.2. Price Weighted Index Underlying Data

The aim of the file is to provide the future composition list of price weighted indices. It contains information regarding the components such as identification codes, component flag, weight factors. The file provides constituents that are added or deleted from the previous index composition.

> File Name: qr_xxxxx_YYYYMMDD (quarterly reviews) or mn_xxxxx_YYYYMMDD (monthly reviews)
> File Type: .xls
> File Frequency: Monthly / Quarterly / Semi-Annual / Annual (depending on index methodology)

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Last Updated	Text «Last updated»	Text	12
2	N/A	Date at which the file was latest updated	Date	DD.MM.YYYY
3 … 8	N/A	Empty	Empty	Empty
9	N/A	Index name	Text	255
10 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a “Y” flag in the current composition (see Field 16 as from Row 5) “Old flag”	Number	0
17	N/A	Total number of component with a “Y” flag in the future composition (see Field 1 as from Line 5) “New flag”	Number	0

Row 5

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters ticker	Text	21
4	Int. Key	Unique identifier of the constituent	Text	6
5	Company Name	Constituent Name	Text	255
6	Country	Constituent ISO country code	Text	2
7	Currency	Constituent ISO currency code	Text	3
8	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	4
9	Rank	<Empty>	<Empty>	<Empty>
10	Closing Price EUR	Constituent closing price in EUR at the cut-off date (adjusted for CAs)	Number	7

11	New Weightfactor	Constituent weightfactor effective at the next review date	Number	0
12	<Empty>	<Empty>	<Empty>	<Empty>
13	Mcap Factor	Constituent capping factor effective at the next Review date	Number	7
14	New Units	New Market Capitalization units effective at next Review date	Number	2
15	New Weights	Indicative weight of the constituent	Number	5
16	Old Flag	Flag of the constituent in the index until review implementation date (“Y” or empty)	Text	1
17	New Flag	New flag of the constituent in the index effective at the next review date (“Y” or empty)	Text	1
18	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date (“Addition”, “Deletion” or empty)	Text	8
19	Remarks	Free text	Text	255

4.4.3. Market Capitalization Index Underlying Data (General Template)

The aim of the file is to provide the future composition list for Market Capitalization weighted indices. It contains information regarding the components such as identification codes, component flag, free float market capitalization. The file provides the deleted constituents from the previous index composition.

> File Name: qr_xxxxx_YYYYMMDD (quarterly reviews) or mn_xxxxx_YYYYMMDD (monthly reviews)
> File Type: .xls
> File Frequency: Monthly / Quarterly / Semi-Annual / Annual (depending on index methodology)

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Last Updated	Text «last updated» of the file	Text	12
2	N/A	Date at which the file was latest updated	Date	DD.MM.YYYY
3 … 8	N/A	Empty	Empty	Empty
9	N/A	Index name	Text	255
10 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a “Y” flag in the current composition (see Field 16 as from Row 5) “Old flag”	Number	0
17	N/A	Total number of component with a “Y” flag in the future composition (see Field 1 as from Line 5) “New flag”	Number	0

Line 5

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters ticker	Text	21
4	Int. Key	Unique identifier of the constituent	Text	6
5	Company Name	Constituent Name	Text	255

6	Country	Constituent ISO country code	Text	2
7	Currency	Constituent ISO currency code	Text	3
8	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	4
9	Rank	<Empty>	<Empty>	<Empty>
10	Closing Price EUR	Constituent closing price in EUR at the cut-off date (adjusted for CAs)	Number	7
11	New Shares	Number of shares effective at the next Review date	Number	0
12	New Float	Free Float factor effective at the next Review date	Number	4
13	Mcap Factor	Constituent capping factor effective at the next Review date	Number	7
14	New Mcap	New Market Capitalization effective at next Review date	Number	4
15	New Weights	Indicative weight of the constituent	Number	5
16	Old Flag	Flag of the constituent in the index until review implementation date (“Y” or empty)	Text	1
17	New Flag	New flag of the constituent in the index effective at the next review date (“Y” or empty)	Text	1
18	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date (“Addition”, “Deletion” or empty)	Text	8
19	Remarks	Free text	Text	255

4.4.4. Market Capitalization Index Underlying Data (Size Based Indices)

The aim of the file is to provide the future composition list for Market Capitalization weighted indices. It contains information regarding the components such as identification codes, component flag, free float market capitalization. The file provides the deleted constituents from the previous index composition.

- File Name: qr_xxxxx_YYYYMMDD (quarterly reviews) or mn_xxxxx_YYYYMMDD (monthly reviews)
- File Type: .xls
- File Frequency: Monthly / Quarterly / Semi-Annual / Annual (depending on index methodology)

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Last Updated	Text «last updated» of the file	Text	12
2	N/A	Date at which the file was latest updated	Date	DD.MM.YYYY
3 … 8	N/A	Empty	Empty	Empty
9	N/A	Index name	Text	255
10 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a “L” flag in the current composition (see Field 16 as from Row 5) “Old flag”	Number	0
17	N/A	Total number of component with a “L” flag in the future composition (see Field 1 as from Line 5) “New flag”	Number	0

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a "M" flag in the current composition (see Field 16 as from Row 5) "Old flag"	Number	0
17	N/A	Total number of component with a "M" flag in the future composition (see Field 1 as from Line 5) "New flag"	Number	0

Line 3

Column ID	Attribute	Description	Data Type	Data Format
1 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a "S" flag in the current composition (see Field 16 as from Row 5) "Old flag"	Number	0
17	N/A	Total number of component with a "S" flag in the future composition (see Field 1 as from Line 5) "New flag"	Number	0

Line 5

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters ticker	Text	21
4	Int. Key	Unique identifier of the constituent	Text	6
5	Company Name	Constituent Name	Text	255
6	Country	Constituent ISO country code	Text	2
7	Currency	Constituent ISO currency code	Text	3
8	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	4
9	Rank	<Empty>	<Empty>	<Empty>
10	Closing Price EUR	Constituent closing price in EUR at the cut-off date (adjusted for CAs)	Number	7
11	New Shares	Number of shares effective at the next Review date	Number	0
12	New Float	Free Float factor effective at the next Review date	Number	4
13	Mcap Factor	Constituent capping factor effective at the next Review date	Number	7
14	New Mcap	New Market Capitalization effective at next Review date	Number	4
15	New Weights	Indicative weight of the constituent	Number	5
16	Old Flag	Size flag of the constituent in the index until review implementation date ("L", "M", "S" or empty)	Text	1
17	New Flag	New size flag of the constituent in the index effective at the next review date ("L", "M", "S" or empty)	Text	1
18	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date ("Addition", "Deletion", "Size Change" or empty)	Text	11
19	Remarks	Free text	Text	255

4.4.5. Global 1800 Index Underlying Data

Please refer to section 4.4.3 for detailed structure of the file.

> File Name: qr_gl1800_YYYYMMDD
> File Type: .xls
> File Frequency: Quarterly

4.4.6. STOXX Europe 600 / Total Market / Style Index Underlying Data

> File Name: qr_tmi_YYYYMMDD
> File Type: .xls
> File Frequency: Quarterly

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Last Updated	Text «last updated» of the file	Text	12
2	N/A	Date at which the file was latest updated	Date	DD.MM.YYYY
3 … 11	N/A	Empty	Empty	Empty
12	STXE 600 Large	Index name	Text	255
13	N/A	Number of constituents with a “L” flag in the current composition of STOXX Europe 600 (see Field 13 as from Line 5) “Old flag”	Number	0
14	N/A	Number of constituents with a “L” flag in the future composition of STOXX Europe 600 (see Field 14 as from Line 5) “New flag”	Number	0
15	STXE TM Large	Index name	Text	255
16	N/A	Number of constituents with a “L” flag in the current composition of STOXX Global Total Market (see Field 16 as from Line 5) “Old flag”	Number	0
17	N/A	Number of constituents with a “L” flag in the future composition of STOXX Global Total Market (see Field 17 as from Line 5) “New flag”	Number	0

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1 … 11	N/A	Empty	Empty	Empty
12	STXE 600 Mid	Index name	Text	255
13	N/A	Number of constituents with a “M” flag in the current composition of STOXX Europe 600 (see Field 13 as from Line 5) “Old flag”	Number	0

14	N/A	Number of constituents with a "M" flag in the future composition of STOXX Europe 600 (see Field 14 as from Line 5) "New flag"	Number	0
15	STXE TM Mid	Index name	Text	255
16	N/A	Number of constituents with a "M" flag in the current composition of STOXX Global Total Market (see Field 16 as from Line 5) "Old flag"	Number	0
17	N/A	Number of constituents with a "M" flag in the future composition of STOXX Global Total Market (see Field 17 as from Line 5) "New flag"	Number	0

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1 … 11	N/A	Empty	Empty	Empty
12	STXE 600 Small	Index name	Text	255
13	N/A	Number of constituents with a "S" flag in the current composition of STOXX Europe 600 (see Field 13 as from Line 5) "Old flag"	Number	0
14	N/A	Number of constituents with a "S" flag in the future composition of STOXX Europe 600 (see Field 14 as from Line 5) "New flag"	Number	0
15	STXE TM Small	Index name	Text	255
16	N/A	Number of constituents with a "S" flag in the current composition of STOXX Global Total Market (see Field 16 as from Line 5) "Old flag"	Number	0
17	N/A	Number of constituents with a "S" flag in the future composition of STOXX Europe Total Market (see Field 17 as from Line 5) "New flag"	Number	0

Row 4

Column ID	Attribute	Description	Data Type	Data Format
1 … 11	N/A	Empty	Empty	Empty
12	STXE 600 Total	Index name	Text	255
13	N/A	Total number of component in the current composition of STOXX Europe 600 (see Field 13 as from Line 5) "Old flag"Empty	Number	0
14	N/A	Total number of components in the future composition of STOXX Europe 600 (see Field 14 as from Line 5) "New flag"	Number	0
15	STXE TM Total	Index name	Text	255
16	N/A	Total number of component in the current composition of STOXX Europe Total Market (see Field 16 as from Line 5) "Old flag"	Number	0
17	N/A	Total number of components in the future composition of STOXX Europe Total Market (see Field 17 as from Line 5) "New flag"	Number	0

Row 5

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters ticker	Text	21
4	Int. Key	Unique identifier of the constituent	Text	6
5	Company Name	Constituent Name	Text	255
6	Eurozone	Flag that indices whether constituent is in Eurozone (Y or empty)	Text	1
7	Country	Constituent ISO country code	Text	2
8	Currency	Constituent ISO currency code	Text	3
9	Free Float Mcap Euro Mill DD-MM-YYYY	Free Float Market Capitalization in mn EUR on the indicated date	Number	12
10	Rank	Rank of Securities in Europe Total Market Index	Number	0
11	New Shares	Number of shares effective at the next Review date	Number	0
12	New Float	Free Float factor effective at the next Review date	Number	4
13	STXE 600 Size Index	Size flag used to determine composition for size indices of STOXX Europe 600 ("L", "M", "S" or empty)	Text	1
14	New STXE 600 Size Index	New Size flag to determine composition for size indices of STOXX Europe 600 effective at next Review date ("L", "M", "S" or empty)	Text	1
15	STXE 600 Change	Indicate the changes of a component in STOXX Europe 600 between the current composition and the new composition of the index effective at the review date ("Addition", "Deletion", "Size Change" or empty)	Text	11
16	STXE TM Size Index	Size flag used to determine composition for size indices in STOXX Europe TMI ("L", "M", "S" or empty)	Text	1
17	New STXE TM Size Index	New Size flag to determine composition for size indices in STOXX Europe TMI effective at next Review date ("L", "M", "S" or empty)	Text	1
18	STXE TM Change	Indicate the changes of a component in STOXX Europe TMI between the current composition and the new composition of the index effective at the review date ("Addition", "Deletion", "Size Change" or empty)	Text	11
19	ICB Supersector	Constituent Industry Classification Benchmark code (supersector level)	Text	4
20	ICB Supersector (Long Name)	Current Industry Classification Benchmark name (supersector level)	Text	50
21	New ICB Supersector	New Industry Classification Benchmark code (supersector level)	Text	4
22	New ICB Supersector (Long Name)	New Industry Classification Benchmark name (supersector level)	Text	50
23	Supersector Change	Change of Supersectors ("Deletion", "Change" or empty)	Text	8

24	New ICB	New Industry Classification Benchmark code (subsector level)	Text	4
25	STXSUSxA	Flag used to determine composition of STOXX Europe Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms Index ("Y" or empty)	Text	1
26	New STXSUSxA	New flag to determine composition of STOXX Europe Sustainability ex Alcohol Gambling Tobacco Armaments & Firearms effective at next Review date ("Y" or empty)	Text	1
27	STXSUSxA Change	Indicate the changes of a component between the current composition and the new composition of the STOXX Europe Sustainability index effective at the review date ("Addition", "Deletion" or empty)	Text	8
28	STXSUS	Flag used to determine composition of STOXX Europe Sustainability Index ("Y" or empty)	Text	1
29	New STXSUS	New flag to determine composition of STOXX Europe Sustainability index effective at next Review date ("Y" or empty)	Text	1
30	STXSUS Change	Indicate the changes of a component between the current composition and the new composition of the STOXX Europe Sustainability index effective at the review date ("Addition", "Deletion" or empty)	Text	8
31	Style	Style of the constituent in the current composition of style indices ("Neutral, "Value", "Growth" or empty)	Text	7
32	New Style	New style of the constituent in the composition of style indices effective at the next review date ("Neutral, "Value", "Growth" or empty)	Text	7
33	Style Change	Indicate the changes of a constituent between the current composition and the new composition of the index effective at the review date ("Change", "Deletion" or empty)	Text	8
34	Remarks	Free text	Text	255

4.4.7. STOXX Europe 600 Optimized Indices (Quartiles and Supersectors) underlying data

The aim of the file is to provide the composition list for STOXX Europe 600 Optimized Market Quartiles and Supersectors. It contains information regarding the components such as identification codes, component flag, free float market capitalization. The file provides the deleted constituents from the previous index composition.

There are 2 files

- File Name: qr_quartiles_YYYYMMDD
- File Type: .xls
- File Frequency: Quarterly

The file contains 4 tabs corresponding to each Market Quartiles

Tab Number	Tab Name	Text in Line 1 field 9 – Index name
1	SCOND	STOXX Europe 600 Optimised Consumer Discretionary
2	SCOST	STOXX Europe 600 Optimised Consumer Staples

3	SCYC	STOXX Europe 600 Optimised Cyclicals
4	SDEFN	STOXX Europe 600 Optimised Defensives

> File Name: qr_optimized_YYYYMMDD
> File Type: .xls
> File Frequency: Quarterly

The file contains 19 tabs corresponding to each ICB Supersectors

Tab Number	Tab Name	Text in Line 1 field 9 – Index name
1	SXO3P	STOXX Europe 600 Optimised Food & Beverage
2	SXO4P	STOXX Europe 600 Optimised Chemicals
3	SXO6P	STOXX Europe 600 Optimised Utilities
4	SXO7P	STOXX Europe 600 Optimised Banks
5	SXO86P	STOXX Europe 600 Optimised Real Estate
6	SXO8P	STOXX Europe 600 Optimised Technology
7	SXOAP	STOXX Europe 600 Optimised Automobiles & Parts
8	SXODP	STOXX Europe 600 Optimised Health Care
9	SXOEP	STOXX Europe 600 Optimised Oil & Gas
10	SXOFP	STOXX Europe 600 Optimised Financial Services
11	SXOIP	STOXX Europe 600 Optimised Insurance
12	SXOKP	STOXX Europe 600 Optimised Telecommunications
13	SXOMP	STOXX Europe 600 Optimised Media
14	SXONP	STOXX Europe 600 Optimised Industrial Goods & Services
15	SXOOP	STOXX Europe 600 Optimised Construction & Materials
16	SXOPP	STOXX Europe 600 Optimised Basic Resources
17	SXOQP	STOXX Europe 600 Optimised Personal & Household Goods
18	SXORP	STOXX Europe 600 Optimised Retail
19	SXOTP	STOXX Europe 600 Optimised Travel & Leisure

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Last Updated	Text «last updated» of the file	Text	12
2	N/A	Date at which the file was latest updated	Date	DD.MM.YYYY
3 … 8	N/A	Empty	Empty	Empty
9	N/A	Index name – please refer to previous table where name of the Index is associated with the Tab name	Text	255
10 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a “Y” flag in the current composition (see Field 16 as from Row 5) “Old flag”	Number	0
17	N/A	Total number of component with a “Y” flag in the future composition (see Field 1 as from Line 5) “New flag”	Number	0

Row 5

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12

2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters ticker	Text	21
4	Int. Key	Unique identifier of the constituent	Text	6
5	Company Name	Constituent Name	Text	255
6	Country	Constituent ISO country code	Text	2
7	Currency	Constituent ISO currency code	Text	3
8	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	4
9	Rank	<Empty>	<Empty>	<Empty>
10	Closing Price EUR	Constituent closing price in EUR at the cut-off date (adjusted for CAs)	Number	7
11	New Shares	Number of shares effective at the next Review date	Number	0
12	New Float	Free Float factor effective at the next Review date	Number	4
13	Mcap Factor	Constituent capping factor effective at the next Review date	Number	7
14	New Mcap	New Market Capitalization effective at next Review date	Number	4
15	New Weights	Indicative weight of the constituent	Number	5
16	Old Flag	Flag of the constituent in the index until review implementation date ("Y" or empty)	Text	1
17	New Flag	New flag of the constituent in the index effective at the next review date ("Y" or empty)	Text	1
18	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date ("Addition", "Deletion" or empty)	Text	8
19	Remarks	Free text	Text	255

4.4.8. EURO STOXX and STOXX Europe 600 Supersector Indices underlying data

The aim of the file is to provide the composition list for STOXX Europe 600 Supersectors and for Euro Stoxx Supersectors 30-15 indices. It contains information regarding the components such as identification codes, component flag, free float market capitalization. The file provides the deleted constituents from the previous index composition.

There are 2 files:

> File Name: qr_euro_supersectors_YYYYMMDD
> File Type: .xls
> File Frequency: Quarterly

The file contains 19 tabs corresponding to each ICB supersectors

Tab Number	Tab Name	Text in Line 1 field 9 – Index name
1	SXA315E	EURO STOXX Automobiles & Parts 30-15
2	SX7315E	EURO STOXX Banks 30-15
3	SXP315E	EURO STOXX Basic Resources 30-15
4	SX4315E	EURO STOXX Chemicals 30-15
5	SXO315E	EURO STOXX Construction & Materials 30-15
6	SXF315E	EURO STOXX Financial Services 30-15

7	SX3315E	EURO STOXX Food & Beverage 30-15
8	SXD315E	EURO STOXX Health Care 30-15
9	SXN315E	EURO STOXX Industrial Goods & Services 30-15
10	SXI315E	EURO STOXX Insurance 30-15
11	SXM315E	EURO STOXX Media 30-15
12	SXE315E	EURO STOXX Oil & Gas 30-15
13	SXQ315E	EURO STOXX Personal & Household Goods 30-15
14	SX9315E	EURO STOXX Real Estate 30-15
15	SXR315E	EURO STOXX Retail 30-15
16	SX8315E	EURO STOXX Technology 30-15
17	SXK315E	EURO STOXX Telecommunications 30-15
18	SXT315E	EURO STOXX Travel & Leisure 30-15
19	SX6315E	EURO STOXX Utilities 30-15

> File Name: qr_supersectors_YYYYMMDD
> File Type: .xls
> File Frequency: Quarterly

The file contains 19 tabs corresponding to each ICB Supersectors

Tab Number	Tab Name	Text in Line 1 field 9 – Index name
1	SXAP	STOXX Europe 600 Automobiles & Parts
2	SX7P	STOXX Europe 600 Banks
3	SXPP	STOXX Europe 600 Basic Resources
4	SX4P	STOXX Europe 600 Chemicals
5	SXOP	STOXX Europe 600 Construction & Materials
6	SXFP	STOXX Europe 600 Financial Services
7	SX3P	STOXX Europe 600 Food & Beverage
8	SXDP	STOXX Europe 600 Health Care
9	SXNP	STOXX Europe 600 Industrial Goods & Services
10	SXIP	STOXX Europe 600 Insurance
11	SXMP	STOXX Europe 600 Media
12	SXEP	STOXX Europe 600 Oil & Gas
13	SXQP	STOXX Europe 600 Personal & Household Goods
14	SX86P	STOXX Europe 600 Real Estate
15	SXRP	STOXX Europe 600 Retail
16	SX8P	STOXX Europe 600 Technology
17	SXKP	STOXX Europe 600 Telecommunications
18	SXTP	STOXX Europe 600 Travel & Leisure
19	SX6P	STOXX Europe 600 Utilities

Row 1

Column ID	Attribute	Description	Data Type	Data Format
1	Last Updated	Text «last updated» of the file	Text	12
2	N/A	Date at which the file was latest updated	Date	DD.MM.YYYY
3 … 8	N/A	Empty	Empty	Empty
9	N/A	Index name – please refer to previous table where name of the Index is associated with the Tab name	Text	255

10 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a “L” flag in the current composition (see Field 16 as from Row 5) “Old flag”	Number	0
17	N/A	Total number of component with a “L” flag in the future composition (see Field 1 as from Line 5) “New flag”	Number	0

Row 2

Column ID	Attribute	Description	Data Type	Data Format
1 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a “M” flag in the current composition (see Field 16 as from Row 5) “Old flag”	Number	0
17	N/A	Total number of component with a “M” flag in the future composition (see Field 1 as from Line 5) “New flag”	Number	0

Row 3

Column ID	Attribute	Description	Data Type	Data Format
1 … 15	N/A	Empty	Empty	Empty
16	N/A	Total number of constituents with a “S” flag in the current composition (see Field 16 as from Row 5) “Old flag”	Number	0
17	N/A	Total number of component with a “S” flag in the future composition (see Field 1 as from Line 5) “New flag”	Number	0

Row 5

Column ID	Attribute	Description	Data Type	Data Format
1	ISIN	Constituent ISIN	Text	12
2	Sedol	Constituent SEDOL	Text	7
3	RIC	Constituent Reuters ticker	Text	21
4	Int. Key	Unique identifier of the constituent	Text	6
5	Company Name	Constituent Name	Text	255
6	Country	Constituent ISO country code	Text	2
7	Currency	Constituent ISO currency code	Text	3
8	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	4
9	Rank	<Empty>	<Empty>	<Empty>
10	Closing Price EUR	Constituent closing price in EUR at the cut-off date (adjusted for CAs)	Number	7
11	New Shares	Number of shares effective at the next Review date	Number	0
12	New Float	Free Float factor effective at the next Review date	Number	4
13	Mcap Factor	Constituent capping factor effective at the next Review date	Number	7
14	New Mcap	New Market Capitalization effective at next Review date	Number	4
15	New Weights	Indicative weight of the constituent	Number	5
16	Old Flag	Size flag of the constituent in the index until review implementation date (“L”, “M”, “S” or empty)	Text	1
17	New Flag	New size flag of the constituent in the index effective at the next review date (“L”, “M”, “S” or empty)	Text	1

18	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date ("Addition", "Deletion", "Size Change" or empty)	Text	11
19	Remarks	Free text	Text	255

4.5. Equity Periodic Review Files (csv format)

The periodic review files in csv format are available since June 2019 and will replace the periodic review files in xls format (section 4.3) as of August 31st, 2020.

However, STOXX is aiming at changing the convention name of these files at a future date to be communicated. The new file name will be in line with the following description.

qr_xxxxx_YYYYMMDD – This file currently excludes SEDOL codes - **in order to reflect the new established convention. The new file name will be qr_xxxxx_P001_YYYYMMDD)**

The Equity Periodic Review file may be generated in multiple versions accordingly to the Third Party Data license the clients is entitled to. The following table provides an overview of the different Components File name and the Third Party Data excluded.

> File name:
- qr_xxxxx_P###_YYYYMMDD with P### = with P### = Permissioned Third Party data as described in section 1.2 of the STOXX File Guide
- qr_xxxxx_P000_YYYYMMDD – This file includes all reference data
- qr_xxxxx_YYYYMMDD – This file excludes SEDOL codes *(please note that Qontigo aims at changing the file name at a future date (to be defined) in order to reflect the new established convention. The new file name will be qr_xxxxx_P001_YYYYMMDD)*

> File type: .csv
> File specification: semicolon separated
> File frequency: quarterly

4.5.1. Component Announcement

4.5.1.1. Standard format

The aim of the file is to provide the indicative future composition list for selected indices. It displays future composition list and deletions from the index that will be done at review implementation.

The file is displayed only for the Master Symbol of the Index, usually the Price version in EUR.

> File Name: qr_xxxxx_YYYYMMDD
> File Type: .csv
> File Frequency: quarterly

Column ID	Attribute	Description	Data Type	Data Format
1	Creation_Date	Date at which the file was latest updated	Date	yyyymmdd
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Internal_Key	Unique identifier of the constituent	Text	6
5	ISIN	Constituent ISIN	Text	12
6	RIC	Constituent Reuters ticker	Text	21
7	Instrument_Name	Constituent name	Text	30
8	Country	Constituent ISO country code	Text	2
9	Currency	Constituent ISO currency code	Text	3
10	Exchange	Stock exchange where the constituent is traded	Text	255
11	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	8
12	Close_EUR	Not filled for Component Announcement	N/A	N/A
13	New_Shares	Not filled for Component Announcement	N/A	N/A
14	New_Float	Not filled for Component Announcement	N/A	N/A
15	New_CapFactor	Not filled for Component Announcement	N/A	N/A
16	New_WeightFactor	Not filled for Component Announcement	N/A	N/A
17	New_Mcap_Units	Not filled for Component Announcement	N/A	N/A
18	Weights	Not filled for Component Announcement	N/A	N/A
19	Old_Flag	Flag of the constituent in the index until review implementation date (“Y” or empty / “S”, “M”, “L” or empty for size indices)	Text	1
20	New_Flag	New flag of the constituent in the index effective at the next review date (“Y” or empty / “S”, “M”, “L” or empty for size indices)	Text	1
21	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date (“Addition”, “Deletion” or empty)	Text	8

4.5.1.2. Standard format with Permissioned Third-Party data “P000”

The aim of the file is to provide the indicative future composition list for selected indices. It displays future composition list and deletions from the index that will be done at review implementation.

The file is displayed only for the Master Symbol of the Index, usually the Price version in EUR.

> File Name: qr_xxxxx_P000_YYYYMMDD
> File Type: .csv
> File Frequency: quarterly

Column ID	Attribute	Description	Data Type	Data Format
1	Creation_Date	Date at which the file was latest updated	Date	yyyymmdd
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Internal_Key	Unique identifier of the constituent	Text	6
5	ISIN	Constituent ISIN	Text	12
6	SEDOL	Constituent SEDOL	Text	7
7	RIC	Constituent Reuters ticker	Text	21

8	Instrument_Name	Constituent name	Text	30
9	Country	Constituent ISO country code	Text	2
10	Currency	Constituent ISO currency code	Text	3
11	Exchange	Stock exchange where the constituent is traded	Text	255
12	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	8
13	Close_EUR	Not filled for Component Announcement	N/A	N/A
14	New_Shares	Not filled for Component Announcement	N/A	N/A
15	New_Float	Not filled for Component Announcement	N/A	N/A
16	New_CapFactor	Not filled for Component Announcement	N/A	N/A
17	New_WeightFactor	Not filled for Component Announcement	N/A	N/A
18	New_Mcap_Units	Not filled for Component Announcement	N/A	N/A
19	Weights	Not filled for Component Announcement	N/A	N/A
20	Old_Flag	Flag of the constituent in the index until review implementation date (“Y” or empty / “S”, “M”, “L” or empty for size indices)	Text	1
21	New_Flag	New flag of the constituent in the index effective at the next review date (“Y” or empty / “S”, “M”, “L” or empty for size indices)	Text	1
22	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date (“Addition”, “Deletion” or empty)	Text	8

4.5.2. Underlying Data Announcement

4.5.2.1. Standard format

The aim of the file is to provide the future composition list for equity indices. It contains information regarding the components such as identification codes, component flag, free float market capitalization. The file also provides the deleted constituents from the previous index composition.

The file is displayed only for the Master Symbol of the Index, usually the Price version in EUR.

> File Name: qr_xxxxx_YYYYMMDD (quarterly reviews) or mn_xxxxx_YYYYMMDD (monthly reviews)
> File Type: .csv
> File Frequency: Monthly / Quarterly / Semi-Annual / Annual (depending on index methodology)

Column ID	Attribute	Description	Data Type	Data Format
1	Creation_Date	Date at which the file was latest updated	Date	yyyymmdd
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Internal_Key	Unique identifier of the constituent	Text	6
5	ISIN	Constituent ISIN	Text	12
6	RIC	Constituent Reuters ticker	Text	21
7	Instrument_Name	Constituent name	Text	30
8	Country	Constituent ISO country code	Text	2
9	Currency	Constituent ISO currency code	Text	3

10	Exchange	Stock exchange where the constituent is traded	Text	255
11	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	8
12	Close_EUR	Constituent closing price in EUR at the cut-off date (adjusted for CAs)	Number	7
13	New_Shares	Number of shares effective at the next Review date (only filled for MCAP weighted indices)	Number	0
14	New_Float	Free Float factor effective at the next Review date (only filled for MCAP weighted indices)	Number	4
15	New_CapFactor	Constituent capping factor effective at the next Review date	Number	7
16	New_WeightFactor	Constituent weightfactor effective at the next review date (only filled for attribute weighted indices)	Number	0
17	New_Mcap_Units	New Market Capitalization effective at next Review date	Number	0
18	Weights	Indicative weight of the constituent	Number	5
19	Old_Flag	Flag of the constituent in the index until review implementation date ("Y" or empty / "S", "M", "L" or empty for size indices)	Text	1
20	New_Flag	New flag of the constituent in the index effective at the next review date ("Y" or empty / "S", "M", "L" or empty for size indices)	Text	1
21	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date ("Addition", "Deletion" or empty)	Text	8

4.5.2.2. Standard format with Permissioned Third-Party data "P000"

The aim of the file is to provide the future composition list for equity indices. It contains information regarding the components such as identification codes, component flag, free float market capitalization. The file also provides the deleted constituents from the previous index composition.

The file is displayed only for the Master Symbol of the Index, usually the Price version in EUR.

- File Name: qr_xxxxx_P000_YYYYMMDD (quarterly reviews) or mn_xxxxx_P000_YYYYMMDD (monthly reviews)
- File Type: .csv
- File Frequency: Monthly / Quarterly / Semi-Annual / Annual (depending on index methodology)

Column ID	Attribute	Description	Data Type	Data Format
1	Creation_Date	Date at which the file was latest updated	Date	yyyymmdd
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Internal_Key	Unique identifier of the constituent	Text	6
5	ISIN	Constituent ISIN	Text	12
6	SEDOL	Constituent SEDOL	Text	7
7	RIC	Constituent Reuters ticker	Text	21
8	Instrument_Name	Constituent name	Text	30
9	Country	Constituent ISO country code	Text	2
10	Currency	Constituent ISO currency code	Text	3
11	Exchange	Stock exchange where the constituent is traded	Text	255

12	ICB	Constituent Industry Classification Benchmark code (subsector level)	Text	8
13	Close_EUR	Constituent closing price in EUR at the cut-off date (adjusted for CAs)	Number	7
14	New_Shares	Number of shares effective at the next Review date (only filled for MCAP weighted indices)	Number	0
15	New_Float	Free Float factor effective at the next Review date (only filled for MCAP weighted indices)	Number	4
16	New_CapFactor	Constituent capping factor effective at the next Review date	Number	7
17	New_WeightFactor	Constituent weightfactor effective at the next review date (only filled for attribute weighted indices)	Number	0
18	New_Mcap_Units	New Market Capitalization effective at next Review date	Number	0
19	Weights	Indicative weight of the constituent	Number	5
20	Old_Flag	Flag of the constituent in the index until review implementation date ("Y" or empty / "S", "M", "L" or empty for size indices)	Text	1
21	New_Flag	New flag of the constituent in the index effective at the next review date ("Y" or empty / "S", "M", "L" or empty for size indices)	Text	1
22	Changes	Constituent changes between the current composition and the new composition of the index effective at the review date ("Addition", "Deletion" or empty)	Text	8

4.6. Bond Rebalancing Files

4.6.1. Future Constituent List

The file contains the list of underlying to be considered after the rebalancing period. The future constituent list contains underlying data and it is published from T-4 until T-2.

> File Name: xxxxx_BCR
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Ultimo Date	Last day of the review month	Date	DD.MM.YYYY
2	Date	Report date	Date	DD.MM.YYYY
3	ISIN Price Index	ISIN price version	Text	12
4	ISIN Total Return Index	ISIN total return version	Text	12
5	Index Name	Index Name	Text	50
6	ISIN	Bond constituent ISIN	Text	12
7	Issuer Name	Bond issuer name	Text	80
8	Issuer Country	Bond issuer country code	Text	2
9	Coupon	Bond coupon value	Number	3
10	Maturity	Bond maturity date	Date	DD.MM.YYYY
11	Coupon Frequency	Bond coupon Frequency	Number	0

12	Day Count Method	Day Count Convention	Text	Not Applicable
13	Notional	Notional Amount Outstanding	Number	0
14	Composite Rating	STOXX Composite Rating of the Bond	Text	3

4.6.2. Final Composition list

The Final Composition Report contains the final composition of the bond indices at T-1. It shows the notional amounts capped as well as the prices used for the rebalancing of the index. The weights are also displayed.

> File Name: xxxxx_BA_BCR
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Ultimo Date	Last day of the review month	Date	DD.MM.YYYY
2	Date	Report date	Date	DD.MM.YYYY
3	ISIN Price Index	ISIN price version	Text	12
4	ISIN Total Return Index	ISIN total return version	Text	12
5	Index Name	Index Name	Text	50
6	ISIN	Bond constituent ISIN	Text	12
7	Issuer Name	Bond issuer name	Text	80
8	Issuer Country	Bond issuer country code	Text	2
9	Coupon	Bond coupon value	Number	3
10	Maturity	Bond maturity date	Date	DD.MM.YYYY
11	Coupon Frequency	Bond coupon Frequency	Number	0
12	Day Count Method	Day Count Convention	Text	Not Applicable
13	Notional	Notional Amount Outstanding	Number	0
14	Notional Optimized	Notional Amount used (capped value)	Number	0
15	Notional Optimized Previous Month	Notional Amount previous month (capped value)	Number	0
16	Bid Price	Bid Price of the Bond	Number	4
17	Ask Price	Ask Price of the Bond	Number	4
18	Index Price	Price used for index calculation (bid for current constituents, ask for additions)	Number	4
19	Years to Maturity	Time to Maturity, in years	Number	13
20	Accrued Interest	Accrued interest of the bond constituent	Number	15
21	Weight	Weight of the Bond	Number	20
22	Weight Without Cash	Weight of the Bond excluding cash position	Number	20
23	Composite Rating	STOXX Composite Rating of the Bond	Text	3

4.6.3. Business Forecast

Produced on a quarterly basis, on review months, the file presents the future composition with the notional amounts capped at the prices as of the date of production of the file. The file is produced from T-4 to T-2.

> File Name: xxxxx_FORECAST
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Quarterly

Column ID	Attribute	Description	Data Type	Data Format
1	Ultimo Date	Last day of the review month	Date	DD.MM.YYYY
2	Date	Report date	Date	DD.MM.YYYY
3	ISIN Price Index	ISIN price version	Text	12
4	ISIN Total Return Index	ISIN total return version	Text	12
5	Index Name	Index Name	Text	50
6	ISIN	Bond constituent ISIN	Text	12
7	Issuer Name	Bond issuer name	Text	80
8	Issuer Country	Bond issuer country code	Text	2
9	Coupon	Bond coupon value	Number	14
10	Maturity	Bond maturity date	Date	DD.MM.YYYY
11	Coupon Frequency	Bond Coupon Frequency	Number	0
12	Day Count Method	Day Count Convention	Text	Not Applicable
13	Notional	Notional Amount Outstanding	Number	0
14	Notional Optimized	Notional Amount used (capped value)	Number	0
15	Notional Optimized Previous Month	Notional Amount previous month (capped value)	Number	0
16	Bid Price	Bid Price of the Bond	Number	4
17	Ask Price	Ask Price of the Bond	Number	4
18	Index Price	Price used for index calculation (bid for current constituents, ask for additions)	Number	4
19	Years to Maturity	Time to Maturity, in years	Number	13
20	Accrued Interest	Accrued interest of the bond constituent	Number	15

4.6.4. Ultimo Underlying file

The file has the same structure has the daily composition files. It shows among other information, reference data, prices, weights and analytics. It is produced on the last business day, with information referring to the ultimo date (i.e. last calendar day of the month), with the respective adjustments on the accruals, yield and returns.

> File Name: underlying_xxxxx_ultimo
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	Index	Index name	Text	50
5	ISIN	Bond constituent ISIN	Text	12
6	Issuer Name	Bond issuer name	Text	80
7	Coupon	Bond coupon value	Number	3
8	Maturity	Bond maturity date	Date	DD.MM.YYYY
9	Coupon Frequency	Bond Coupon Frequency	Number	0
10	Notional Amount	Notional Amount Outstanding	Number	0
11	Years to Maturity	Remaining time to maturity, in years	Number	13
12	Index Price	Index price	Number	4
13	Accrued Interest	Accrued interest of the bond constituent	Number	15
14	Coupon Payment	Coupon value in case a coupon was paid between rebalancing dates, 0 otherwise	Number	13
15	Yield	Yield of the bond	Number	10
16	Duration	Duration of the bond	Number	10
17	Modified Duration	Modified Duration of the bond	Number	10
18	Convexity	Convexity of the bond	Number	10
19	Base Market Value	Market Value of the bond as at the base date	Number	6
20	Market Value	Market Value of the bond as at time t	Number	6
21	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	8
22	Daily Return	Daily Return of the bond	Number	21
23	Month-to-date Return	Month-to-date return of the bond	Number	20
24	Weight	Weight of the bond	Number	17
25	Weight Without Cash	Weight of the bond excluding cash position	Number	17
26	Composite Rating	STOXX Composite Rating of the Bond	Text	3

4.6.5. Index Analytics Ultimo

The file contains information at the index level. Produced in the last business day of the month, it displays index values, analytical figures such as duration, convexity, as well as index information like the market value, base market value, cash position and the cost figure at the ultimo day (i.e. last calendar day of the month) – adjusting accruals, yields and returns.

> File Name: xxxxx_ultimo
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12

4	CODE_CPi	Index Symbol price version	Text	8
5	CODE_TRi	Index symbol total return version	Text	8
6	Index	Index Name	Text	50
7	CPi	Index value price version	Number	12
8	TRi	Index Value total return version	Number	12
9	Duration	Duration of the index	Number	10
10	Yield	Average Annual Yield of the index	Number	15
11	Modified Duration	Modified Duration of the index	Number	10
12	Convexity	Convexity of the index	Number	10
13	Years to Maturity	Index average time to maturity, in years	Number	10
14	Coupon Payment	Average Coupon Payment	Number	10
15	Base Market Value	Market Value of the index as at the base date	Number	2
16	Market Value	Market Value of the index as at time t	Number	2
17	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	4
18	Daily Return	Daily return of the index	Number	19
19	Month-to-date Return	Month-to-date return of the index	Number	8
20	Cost_CPi	Cost value of the price version	Number	15
21	Cost_TRi	Cost value of the total return version	Number	15
22	Cash_CPi	Cash value of the price version	Number	0
23	Cash_TRi	Cash value of the total return version	Number	0
24	Cash_Accrued	Accrual value of cash position	Number	0
25	Interest_Rate	Interest rate used for the cash position	Number	0

4.7. LDI Rebalancing Files

4.7.1. Future Constituent List

The file contains the list of underlying to be considered after the rebalancing period. The future constituent list contains underlying data and it is published from T-4 until T-2.

> File Name: xxxxx_BCR
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Ultimo Date	Last day of the review month	Date	DD.MM.YYYY
2	Date	Report date	Date	DD.MM.YYYY
3	ISIN Price Index	ISIN price version	Text	12
4	ISIN Total Return Index	ISIN total return version	Text	12
5	Index Name	Index Name	Text	50
6	ISIN	Bond constituent ISIN	Text	12
7	Issuer Name	Bond issuer name	Text	80
8	Issuer Country	Bond issuer country code	Text	2
9	Coupon	Bond coupon value	Number	3

10	Maturity	Bond maturity date	Date	DD.MM.YYYY
11	Coupon Frequency	Bond coupon Frequency	Number	0
12	Day Count Method	Day Count Convention	Text	Not Applicable
13	Notional	Notional Amount Outstanding	Number	0
14	Composite Rating	STOXX Composite Rating of the Bond	Text	3
15	Index Ratio	Existing Column only for Inflation Linked Indices: Index Ratio of the bond	Number	14

4.7.2. Final Composition List

The Final Composition Report contains the final composition of the bond indices at T-1. It shows the notional amounts capped as well as the prices used for the rebalancing of the index. The weights are also displayed.

> File Name: xxxxx_BA_BCR
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Ultimo Date	Last day of the review month	Date	DD.MM.YYYY
2	Date	Report date	Date	DD.MM.YYYY
3	ISIN Price Index	ISIN price version	Text	12
4	ISIN Total Return Index	ISIN total return version	Text	12
5	Index Name	Index Name	Text	50
6	ISIN	Bond constituent ISIN	Text	12
7	Issuer Name	Bond issuer name	Text	80
8	Issuer Country	Bond issuer country code	Text	2
9	Coupon	Bond coupon value	Number	3
10	Maturity	Bond maturity date	Date	DD.MM.YYYY
11	Coupon Frequency	Bond coupon Frequency	Number	0
12	Day Count Method	Day Count Convention	Text	Not Applicable
13	Notional	Notional Amount Outstanding	Number	0
14	Notional Optimized	Notional Amount used (capped value)	Number	0
15	Notional Optimized Previous Month	Notional Amount previous month (capped value)	Number	0
16	Bid Price	Bid Price of the Bond	Number	4
17	Ask Price	Ask Price of the Bond	Number	4
18	Index Price	Price used for index calculation (bid for current constituents, ask for additions)	Number	4
19	Years to Maturity	Time to Maturity, in years	Number	13
20	Accrued Interest	Accrued interest of the bond constituent	Number	15
21	Weight	Weight of the Bond	Number	20
22	Weight Without Cash	Weight of the Bond excluding cash position	Number	20
23	Composite Rating	STOXX Composite Rating of the Bond	Text	3

24	Index Ratio	Existing Column only for Inflation Linked Indices: Index Ratio of the bond	Number	14

4.7.3. Business Forecast

Produced on a quarterly basis, on review months, the file presents the future composition with the notional amounts capped at the prices as of the date of production of the file. The file is produced from T-4 to T-2.

> File Name: xxxxx_FORECAST
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Quarterly

Column ID	Attribute	Description	Data Type	Data Format
1	Ultimo Date	Last day of the review month	Date	DD.MM.YYYY
2	Date	Report date	Date	DD.MM.YYYY
3	ISIN Price Index	ISIN price version	Text	12
4	ISIN Total Return Index	ISIN total return version	Text	12
5	Index Name	Index Name	Text	50
6	ISIN	Bond constituent ISIN	Text	12
7	Issuer Name	Bond issuer name	Text	80
8	Issuer Country	Bond issuer country code	Text	2
9	Coupon	Bond coupon value	Number	14
10	Maturity	Bond maturity date	Date	DD.MM.YYYY
11	Coupon Frequency	Bond Coupon Frequency	Number	0
12	Day Count Method	Day Count Convention	Text	Not Applicable
13	Notional	Notional Amount Outstanding	Number	0
14	Notional Optimized	Notional Amount used (capped value)	Number	0
15	Notional Optimized Previous Month	Notional Amount previous month (capped value)	Number	0
16	Bid Price	Bid Price of the Bond	Number	4
17	Ask Price	Ask Price of the Bond	Number	4
18	Index Price	Price used for index calculation (bid for current constituents, ask for additions)	Number	4
19	Years to Maturity	Time to Maturity, in years	Number	13
20	Accrued Interest	Accrued interest of the bond constituent	Number	15
21	Index Ratio	Existing Column only for Inflation Linked Indices: Index Ratio of the bond	Number	14

4.7.4. Ultimo Underlying File

The file has the same structure has the daily composition files. It shows among other information, reference data, prices, weights and analytics. It is produced on the last business day, with information referring to the ultimo date (i.e. last calendar day of the month), with the respective adjustments on the accruals, yield and returns.

- File Name: underlying_xxxxx_ultimo
- File Type: .csv
- File specifications: semicolon separated
- File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Report date	Date	DD.MM.YYYY
2	ISIN_CPi	Price index version ISIN	Text	12
3	ISIN_TRi	Total return index version ISIN	Text	12
4	Index	Index name	Text	50
5	ISIN	Bond constituent ISIN	Text	12
6	Issuer Name	Bond issuer name	Text	80
7	Coupon	Bond coupon value	Number	20
8	Maturity	Bond maturity date	Date	DD.MM.YYYY
9	Coupon Frequency	Bond Coupon Frequency	Number	0
10	Notional Amount	Notional Amount Outstanding	Number	13
11	Years to Maturity	Remaining time to maturity, in years	Number	13
12	Index Price	Index price	Number	13
13	Accrued Interest	Accrued interest of the bond constituent	Number	15
14	Coupon Payment	Coupon value in case a coupon was paid between rebalancing dates, 0 otherwise	Number	13
15	Yield	Yield of the bond	Number	10
16	Duration	Duration of the bond	Number	10
17	Modified Duration	Modified Duration of the bond	Number	14
18	Convexity	Convexity of the bond	Number	10
19	Base Market Value	Market Value of the bond as at the base date	Number	13
20	Market Value	Market Value of the bond as at time t	Number	13
21	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	13
22	Daily Return	Daily Return of the bond	Number	Not applicable
23	Month-to-date Return	Month-to-date return of the bond	Number	Not applicable
24	Weight	Weight of the bond	Number	12
25	Weight Without Cash	Weight of the bond excluding cash position	Number	12
26	Composite Rating	STOXX Composite Rating of the Bond	Text	3
27	Index Ratio	Existing Column only for Inflation Linked Indices: Index Ratio of the bond	Number	14

4.7.5. Index Analytics Ultimo

The file contains information at the index level. Produced in the last business day of the month, it displays index values, analytical figures such as duration, convexity, as well as index information like the market value, base market value, cash position and the cost figure at the ultimo day (i.e. last calendar day of the month) – adjusting accruals, yields and returns.

- File Name: IA_xxxxx_ultimo
- File Type: .csv

> File specifications: semicolon separated
> File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Date	date of the report data	Date	DD.MM.YYYY
2	ISIN_CPi	ISIN price version	Text	12
3	ISIN_TRi	ISIN total return version	Text	12
4	CODE_CPi	Index Symbol price version	Text	8
5	CODE_TRi	Index symbol total return version	Text	8
6	Index	Index Name	Text	50
7	CPi	Index value price version	Number	12
8	TRi	Index Value total return version	Number	12
9	Duration	Duration of the index	Number	10
10	Yield	Average Annual Yield of the index	Number	15
11	Modified Duration	Modified Duration of the index	Number	10
12	Convexity	Convexity of the index	Number	10
13	Years to Maturity	Index average time to maturity, in years	Number	10
14	Coupon Payment	Average Coupon Payment	Number	10
15	Base Market Value	Market Value of the index as at the base date	Number	2
16	Market Value	Market Value of the index as at time t	Number	2
17	Cash Payment	Coupon rate multiplied by the notional amount in case a coupon was paid between rebalancing dates, 0 otherwise	Number	4
18	Daily Return	Daily return of the index	Number	19
19	Month-to-date Return	Month-to-date return of the index	Number	8
20	Cost_CPi	Cost value of the price version	Number	15
21	Cost_TRi	Cost value of the total return version	Number	15
22	Cash_CPi	Cash value of the price version	Number	0
23	Cash_TRi	Cash value of the total return version	Number	0
24	Cash_Accrued	Accrual value of cash position	Number	0
25	Interest_Rate	Interest rate used for the cash position	Number	0

4.7.6. Cash and Cost / Cash and Cost Forecast

The file contains information at the index level. It displays index values, the cash position and the cost figures. The file shows the values to be applied after the rebalancing (i.e. cash and cost figures effective after rebalancing). Relevant for the clients track the index changes on the cash position after end of month.

The file contains information at the index level. It displays the final index values, the cash position and the cost figures at T-1.

> File Name:
  - xxxxx_cash_and_cost_forecast available from t-5 to t-2 before the rebalancing date
  - xxxxx_cash_and_cost available on t-1 before the rebalancing date
> File Type: .csv
> File specifications: semicolon separated
> File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	Date	Date of the report	Date	DD.MM.YYYY
2	Ultimo_Date	Date of the last calendar day of the month	Date	DD.MM.YYYY
3	ISIN_CPi	ISIN price version	Text	12
4	ISIN_TRi	ISIN total return version	Text	12
5	CODE_CPi	Index symbol price version	Text	8
6	CODE_TRi	Index symbol total return version	Text	8
7	Index	Index Name	Text	80
8	CPi	Index value price version	Number	12
9	TRi	Index value total return version	Number	12
10	Cash_CPi	Cash Position price version	Number	0
11	Cash_TRi	Cash Position total return version	Number	0
12	Cost_CPi	Cost value price version	Number	15
13	Cost_TRi	Cost value total return version	Number	15

4.8. Strategy Index Files

4.8.1. Cost to Borrow Forecast

This file is a forecast of cost to borrow that will be used after the next rebalancing day. The cost to borrow is required for the calculation of European short indices and is calculated based on the cost of borrowing one share for one day.

> File name: cost_to_borrow_forecast
> File type: .txt
> File specification: semicolon separated
> File frequency: Monthly (published on Tuesday before the third Friday of the month)

Column ID	Attribute	Description	Data Type	Data Format
1	VALID_FROM	Effective date of the new values	Date	YYYY-MM-DD
2	ISIN	Index ISIN	Text	12
3	Name	Index name	Text	255
4	Cost to Borrow (BPS)	Value of the cost to borrow expressed in basis points	Number	5

4.8.2. Cost to Borrow

This file is a forecast of cost to borrow that will be used after the next rebalancing day. The cost to borrow is required for the calculation of European short indices and is calculated based on the cost of borrowing one share for one day.

> File name: cost_to_borrow
> File type: .txt
> File specification: semicolon separated
> File frequency: monthly (published on Monday after the third Friday of the month)

Column ID	Attribute	Description	Data Type	Data Format
1	VALID_FROM	Effective date of the new values	Date	YYYY-MM-DD
2	ISIN	Index ISIN	Text	12
3	Name	Index name	Text	255
4	Cost to Borrow (BPS)	Value of the cost to borrow expressed in basis points	Number	5

4.8.3. iSTOXX Europe Low Variance Adjusted Beta - Leverage Factor Forecast

This file provides the history of beta factor used for iSTOXX Europe Low Variance Adjusted Beta calculation after each rebalancing date (third Friday of the month).

> File name: h_sxlabr_forecast
> File type: .txt
> File specification: semicolon separated
> File frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	DATE	Report date	Date	DD. MM.YYYY
2	LEVERAGE FACTOR	Beta factor	Number	10

4.9. Funds Index Files

4.9.1. Pre-selection Files

Pre-selection files for iSTOXX Fund Indices are produced on the 1st dissemination day of the month.

> File name: psl_xxxxx_YYYYDD
> File type: .xls
> File frequency: monthly

Column ID	Attribute	Description	Data Type	Data Format
1	FACT_DATE	Report date	Date	dd.mm.yyyy
2	FUND_ISIN	ISIN of the fund	Text	12
3	SHARE_CLASS	ISINs of share classes included in the fund	Text	500
4	SECTOR	Citywire sector of the fund	Text	255
5	RATING	Citywire rating of the fund	Text	3

4.9.2. Selection Files

Selection files for iSTOXX Fund Indices indicate future index composition and ranking within the asset class.

> File name: sl_xxxxx_YYYYDD
> File type: .xls
> File frequency: quarterly

Column ID	Attribute	Description	Data Type	Data Format
1	FACT_DATE	Report date	Date	dd.mm.yyyy
2	ISIN	ISIN of the fund	Text	12
3	NAME	Name of the fund	Text	255
4	CURRENCY	Currency of the fund	Text	3
5	COUNTRY	ISO country code of the fund	Text	2
6	SECTOR	Citywire sector of the fund	Text	255
7	ASSET_CLASS	Asset class of the fund	Text	19
8	RATING	Citywire rating of the fund	Text	3
9	SHARPE_RATIO	Sharpe ratio of the fund	Number	15
10	MOMENTUM_FACTOR	Momentum factor of the fund	Number	15
11	RANK	Rank of the fund within the asset class	Number	0
12	FINAL_SELECTION	Indicator whether fund is in the final selection ("Y" or "N")	Text	1

5. Statistical Files

5.1. Monthly Reports

5.1.1. Monthly Reports

The aim of the file is to provide the performance data for a selection of indices by region and by index type. Additionally, there is information for the highest and lowest performance values within the period. The referential information is related to each underlying, such as name of the region, name of the index and the year to day return. Data is based on the price index in EUR (annualized).

The file is composed of 5 tabs: Cover, Content, Index of the month – Region, Index of the month - Index Type, Disclaimer.

> File Name: mr_YYYYMM
> File Type: .xls
> File Frequency: Monthly – end of the Month
> Structure of the file:

The file contains 5 tabs.

Tab 1: Cover

At the cover tab, information such as the title of the report, date of the report and contact information is provided. Tab includes:

> *Row 9, Column A:* Text <Monthly Report - STOXX Indices>
> *Row 9, Column A*: Date <Month.YYYY>
> *Row 15, Column A*: Text <Contact>
> *Row 15, Column B*: Text <STOXX Index Team>
> *Row 16, Column A*: Text <Email>
> *Row 16, Column B*: Text <customersupport@stoxx.com>
> *Row 17, Column A*: Text <Tel>
> *Row 17, Column B*: Text <+41 43430 - 72 72>
> *Row 43, column A*: Image <STOXX logo>

Tab 2: Content

Information about the content of the report is provided such as quick links to the statistics tables and the way the performances have been calculated. Tab includes:

> *Row 2, Column A*: Text <Content>
> *Row 3, Column A*: Text <STOXX - Index of the Month>
> *Row 4, Column B*: Text <Per Region> and Hyperlink <Tab 3>
> *Row 5, Column B*: Text <Index Type> and Hyperlink <Tab 4>

> *Row 7, Column A*: Text<News and Reports>
> *Row 8, Column B*: Text<Latest Announcements> and Hyperlink<http://www.stoxx.com/news/announcements.html>
> *Row 9, Column B*: Text<Selection Lists> and Hyperlink<http://www.stoxx.com/news/stoxx_selections.html>
> *Row 10, Column B*: Text<Periodic Reviews> and Hyperlink<http://www.stoxx.com/news/review_dates.html>
> *Row 12, Column A*: Text<Please see the disclosures at the end of this report> and Hyperlink<Tab 5>
> *Row 14, Column A*: Text<Data are based on the price index in EUR (annualized).>
> *Row 31, column* A: Image <STOXX logo>

Tab 3: Tab Index of the Month - Per Region

This Tab presents the annualized performance of indices categorized by region in different time periods: Month to date (MTD), Year to date (YTD) and 5 years.

The regions are grouped into the following 12 geographical areas: Global, Global ex Americas, Global ex Asia/Pacific, Global ex Europe, Americas, Asia/Pacific, Europe, Europe ex UK, Eurozone, Eastern Europe, Sub Balkan; Balkan; EU Enlarged, Nordic.

For each region three indices with highest performance during the given time period are displayed.

The following information is presented in this tab:

> *Row 1, Column A*: Text <STOXX - Index of the Month>
> *Row 2, Column A*: Text <Back to content> and Hyperlink to Tab 2.
> *Row 3* displays the following table:

Column ID	Attribute	Description	Data Type	Data Format
1	Region	Index region	Text	50
2	Index Name	Index name	Text	255
3	MTD	Month-to-date return of the index	Number	2
4	Index Name	Index name	Text	255
5	YTD	Year-to-date return of the index	Number	2
6	Index Name	Index name	Text	255
7	5 Year	5-year-return of the index	Number	2

> *Row 41, Column B*: Text <Highest value within period>
> *Row 44, Column B*: Text < Lowest value within period>

Tab 4: Index of the Month - Per Index Type

This Tab presents the annualized performance of indices categorized by region in different time periods: Month to date (MTD), Year to date (YTD) and 5 years.

The index types are grouped into the following 10 groups: Blue chip, Benchmark, Select Dividend, Supersector / Optimised, Strategy, Style, Size, Sustainability.

For each region three indices with highest performance during the given time period are displayed.

Tab includes:

> *Row 1, Column A:* Text <STOXX - Index of the Month>
> *Row 2, Column A*: Text <Back to content> and Hyperlink to Tab 2.
> *Row 3* displays the following table:

Column ID	Attribute	Description	Data Type	Data Format
1	Region	Index region	Text	255
2	Index Name	Index name	Text	255
3	MTD	Month-to-date return of the index	Number	2
4	Index Name	Index name	Text	255
5	YTD	Year-to-date return of the index	Number	2
6	Index Name	Index name	Text	255
7	5 Year	5-year-return of the index	Number	2

> *Row 31, Column B*: Text <Highest value within period>
> *Row 33, Column B*: Text < Lowest value within period>
> *Row 31, Column C*: Text <Blank> and Fill Color green
> *Row 33, Column C*: Text <Blank> and Fill Color orange
> *Row 47, column A*: Image <STOXX logo>

Tab 5: Disclaimer

This Tab provides the disclaimer of the performance report presentation.

> *Row 6, Column B*: Text related to STOXX IP
> *Row 17, Column A*: Image <STOXX logo>

5.1.2. End of Month Component Data (specific)

The aim of the file is to provide the composition list of the index. It contains information regarding the components such as identification codes, component flag, free float market capitalization and weight.

Available only for 3 indices: EUROSTOXX50, STOXX EUROPE 50 and STOXX NORDIC 30

> File Name: mr_component_xxxxx_YYYYMM.xls
> File Type: .xls
> File specifications: semicolon separated
> File Frequency: Monthly

Structure of the file:

Column ID	Attribute	Description	Data Type	Data Format
1	Report_date	Report date	Date	YYYY-MM-DD
2	Index_Name	Master Index name	Text	255
3	Index_Symbol	Master Index symbol	Text	8
4	Index_ISIN	Index ISIN	Text	12
5	Index_Type	Index type	Text	12
6	Index_Currency	Index ISO currency code	Text	3
7	Internal_Number	Constituent Unique identifier	Text	6
8	ISIN	Constituent ISIN	Text	12
9	Instrument_Name	Constituent Name	Text	30
10	Country	Constituent ISO country code	Text	2
11	ICB	Constituent Industry Classification Benchmark code (Subsector level)	Text	8
12	Price_Index_Currency	Close price of the constituent in the currency of the index	Number	7
13	Free_Float	Constituent Free float	Number	4
14	Capfactor	Constituent Capfactor	Number	0
15	Mcap_Units_Index_Currency	Constituent market capitalization or units (price weighted indices) in the index currency	Number	0
16	Weight	Constituent weight	Text	5

5.1.3. Weightings and Counts Data

The aim of the file is to provide the component counts of the indices and their derived ones according to the different countries and industry classification benchmark. In addition, it provides weights and market capitalization information such as index weight to the master index, largest component market capitalization and largest component weight in the index.

> File Name: mr_weights_YYYYMM
> File Type: .xls
> File Frequency: Monthly

Structure of the file:

Column ID	Attribute	Description	Data Type	Data Format
1	Report_date	Report date	Date	YYYY-MM-DD
2	Index_Symbol	Master Index symbol	Text	8
3	Index_Name	Master Index name	Text	255
4	Country	ISO country code of the components which are part of the index	Text	2
5	ICB_Classification	Industry Classification Benchmark name of the classification (industry, supersector, sector, subsector)	Text	255
6	ICB	Industry Classification Benchmark code (All Levels)	Text	8
7	ICB_Long_Name	Industry Classification Benchmark name (All levels)	Text	255
8	Weight_to_Master_Index	Weight of the derived index to the master index	Number	5

9	Index_Component_Count	Component count of the respective index	Number	0
10	Average_Mcap	Average market capitalization of the Component the respective index	Number	0
11	Largest_Mcap	The largest component market capitalization the respective index	Number	0
12	Smallest_Mcap	The smallest component market capitalization the respective index	Number	0
13	Largest_Weight	The largest component weight at the respective index	Number	5
14	Smallest_Weight	The smallest component weight at the respective index	Number	5

5.1.4. Index Fundamentals

The aim of the file is to provide fundamental ratios at index level such as net dividend yield, price to book and price to sales ratio. It provides as well referential information such as date of the report, index symbol and index name.

> File Name: mr_fundamentals_YYYYMM
> File Type: .xls
> File Frequency: Monthly

Structure of the file:

Column ID	Attribute	Description	Data Type	Data Format
1	Report_date	Report date	Date	DD-MMM-YY
2	Index_Symbol	Index symbol	Text	8
3	Index_Name	Index name	Text	255
4	Net_Dividend_Yield	Net dividend yield of the index	Number	7
5	Price_Earnings_including_negatives	Price earnings including negatives of the index	Number	7
6	Price_Earnings_excluding_negatives	Price earnings excluding negatives of the index	Number	7
7	Price_Book	Price to book ratio of the index	Number	7
8	Price_Cashflow	Price to cashflow of the index	Number	7
9	Price_Sales	Price to sales of the index	Number	7

5.1.5. Index Correlation Report

The aim of the file is to provide the correlation measurement between an index and its underlying index. The calculations are made on monthly basis. It provides as well referential information related to each underlying, such as index symbols, date of the calculation and the correlation measurement.

> File Name: mr_correlation_YYYYMM
> File Type: .xls
> File Frequency: Monthly

Column ID	Attribute	Description	Data Type	Data Format
1	CALC_DATE	Date of the calculation	Date	DD-MMM-YY

2	Index_Symbol_A	Symbol of index A	Text	8
3	Index_Name_A	Name of index A	Text	30
4	Index_Symbol_B	Symbol of index B	Text	8
5	Index_Name_B	Name of index B	Text	30
6	CORRELATION_LAST_MONTH	Correlation between index A and index B	Number	12

5.1.6. ESG Reporting

The aim of the file is to provide the consolidated ESG data for STOXX ESG/Climate indices in order to meet regulatory requirements. All calculated measures are based on closing data of quarterly review effective date.

> File Name: esg_report_xxxxx
> File Type: .csv
> File specification: semicolon separated
> File Frequency: Quarterly (after review implementation)

Row ID	Attribute	Description	Data Type	Data Format
1	Item1_BM_Administrator	Index administrator (text "STOXX Ltd.")	Text	10
2	Item2_Asset_Class	Asset class of the index (currently “Equity”)	Text	6
3	Item3_Benchmark_Name	Index Name	Text	255
4	Item3_Benchmark_ISIN	Index ISIN	Text	12
5	Item3_Benchmark_Symbol	Index Symbol	Text	8
6	Item3_Benchmark_ Family_Name	Benchmark family of the index	Text	255
7	Item4_ESG_in_Portfolio	"Yes" for indices administered by STOXX which follow ESG objectives	Text	3
8	Item5_ESG_objectives	"Yes" for indices that have ESG objectives; "No" otherwise	Text	3
9	Item6a_Consolidated_ ESG_Rating_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only benchmarks with a value are included in the calculation of the simple average.	Number	2
10	Item6a_ESG_ratings_ top_ten_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.	Number	2
11	Item6b_Consolidated_ Environmental_Rating_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value,	Number	2

		then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.		
12	Item6b_Green_Revenues_ or_Green_Capex_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.	Number	2
13	Item6b_Climate_Related_ Physical_Risks_Family_Level	Data is not available to report this value	Number	2
14	Item6b_Exposure_NACE_ Sections_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.	Number	2
15	Item6b_GHG_intensity_ Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.	Number	2
16	Item6b_GHG_reported_ vs_estimated_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.	Number	2
17	Item6b_Exposure_NACE_ Divisions_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.	Number	2
18	Item6b_Exposure_to_ Environmental_Goods_and_ Services_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.	Number	2

19	Item6c_Consolidated_ Social_Rating_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.	Number	2
20	Item6c_Sources_for_ Controversial_Weapon_ Definition_Family_Level	"Refer to Benchmark Statement"	Text	255
21	Item6c_Controversial_ Weapons_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.	Number	2
22	Item6c_Tobacco_ Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.	Number	2
23	Item6c_Social_Violations_ Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.	Number	2
24	Item6c_Exposure_to_Companies_ with_no_Due_Diligence_Policies_ on_ILO_conventions_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.	Number	2
25	Item6c_Gender_Pay_ Gap_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.	Number	2
26	Item6c_Female_Male_ Board_Member_Ratio_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG),	Number	2

		Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.		
27	Item6c_Ratio_of_Accidents_ Injuries_Fatalities_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.	Number	2
28	Item6c_Convictions_for_Violations_ of_AntiBribery_and_AntiCorruption_ Laws_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.	Number	2
29	Item6d_Consolidated_ Governance_Rating_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.	Number	2
30	Item6d_Percentage_of_ Independent_Board_ Members_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.	Number	2
31	Item6d_Female_Board_ Member_Ratio_Family_Level	This value is reported only if the benchmark is a part of the ESG families (STOXX Thematic Index Family (ESG), Environmental Social & Governance Equity Family, Factor Based Social & Governance Equity Index Family). This field is the simple average of the values of all the benchmarks in the family. If None of the benchmarks in the family has any value, then the field value is NA. Only the benchmarks with a value are included in the calculation of the simple average.	Number	2
32	Item7a_Consolidated_ ESG_Rating	Sum of constituent weights multiplied by constituent total ESG score	Number	2
33	Item7a_ESG_ratings_ top_ten	Sum of top 10 constituent weights multiplied by total ESG score	Number	2
34	Item7b_Consolidated_ Environmental_Rating	Sum of constituent weights multiplied by Environmental score	Number	2

35	Item7b_Green_Revenues_ or_Green_Capex	Sum of constituent weights multiplied by (Renewable Energy Overall-Revenue Percentage) divided by 100	Number	2
36	Item7b_Climate_Related_ Physical_Risks	Data is not available to report this value	Number	2
37	Item7b_Exposure_ NACE_Sections	Sum of constituent weights listed in NACE sections A-H, L	Number	2
38	Item7b_GHG_ intensity	Sum of constituent weights multiplied by emmision intensity	Number	2
39	Item7b_GHG_ reported_vs_estimated	Sum of constituent weights that have CDP reported data	Number	2
40	Item7b_Exposure_ NACE_Divisions	Sum of constituent weights listed in NACE divisions 05-09, 19, 20	Number	2
41	Item7b_Exposure_to_ Environmental_Goods_and_Services	Sum of constituent weights multiplied by (Pollution Prevention & Reduction Materials, Technologies & Services-Revenue Percentage + Pollution Prevention & Reduction Treatment & Remediation Services-Revenue Percentage)	Number	2
42	Item7c_Consolidated_ Social_Rating	Sum of constituent weights multiplied by Social score	Number	2
43	Item7c_Sources_for_ Controversial_Weapon_Definition	Text "Refer to Benchmark Statement"	Text	255
44	Item7c_Controversial_ Weapons	Sum of constituent weights that are involved in Controversial Weapons	Number	2
45	Item7c_Tobacco	Sum of constituent weights that are involved in Tobacco production	Number	2
46	Item7c_Social_Violations	Number of constituents with category 5 in any of the Social KPIs divided by total number of index constituents	Number	2
47	Item7c_Exposure_to_ Companies_with_no_Due_Diligence_ Policies_on_ILO_conventions	Sum of weights of constituents having value 0 in at least one of the fields Freedom of Association Policy-Raw Score-RR, Discrimination Policy-Raw Score-RR, Scope of Social Supplier Standards-Raw Score-RR, Supply Chain Management-Raw Score-RR)	Number	2
48	Item7c_Gender_ Pay_Gap	Sum of constituent weights multiplied by (100-TR.GenderPayGapPctage). The latest available year's value is used in calculation if there is no data available for the current year. (Value 0 means equal gender pay. A positive value means men are paid more than women. A negative value means men are paid less than women.)	Number	2
49	Item7c_Female_Male_ Board_Member_Ratio	Sum of constituent weights multiplied by TR.AnalyticBoardFemale/(1-TR.AnalyticBoardFemale). The latest available year's value is used in calculation if there is no data available for the current year. (Value 1 means women are equal representation in the board. A value greater than 1 means women have more representation than men. A value less than 1 means women have less representation than men.)	Number	2
50	Item7c_Ratio_of_ Accidents_Injuries_Fatalities	Sum of constituent weights multiplied by TR.TIRTotal. The latest available year's value is used in calculation if there is no data available for the current year.	Number	2
51	Item7c_Convictions_for_ Violations_of_AntiBribery_ and_AntiCorruption_Laws	Number of constituents having a value of 5 in Bribery and Corruption-Answer category.	Number	2
52	Item7d_Consolidated_ Governance_Rating	Sum of constituent weights multiplied by Governance score	Number	2
53	Item7d_Percentage_of_ Independent_Board_Members	Sum of constituent weights multiplied by TR.AnalyticIndepBoard. The latest available year's value is	Number	2

		used in calculation if there is no data available for the current year. (Value 0 means no independent board members. Value 100 means all board members are independent.)		
54	Item7d_Female_ Board_Member_Ratio	Sum of constituent weights multiplied by TR.AnalyticBoardFemale. The latest available year's value is used in calculation if there is no data available for the current year. (Value 0.5 means women are equal representation in the board. A value greater than 0.5 means women have more representation than men. A value less than 0.5 means women have less representation than men.)	Number	2
55	Item8a_Data_Sources	Text "Refer to Benchmark Statement"	Text	255
56	Item8b_Reference_ Standards	Text "Refer to Benchmark Statement"	Text	255
57	Item9a_Year_on_Year_ Decarbonisation_Trajectory	This value is reported only if the benchmark is a PAB or CTB index. The value is extracted from the index methodology document.	Number	2
58	Item9b_IPCC_ Decarbonisation_Trajectory	This value is reported only if the benchmark is a PAB or CTB index. It is the average based on yearly GHG intensity reduction. It is going to be reported starting from the first quarter of 2021.	Number	2
59	Item9c_Overlap_between_ Benchmarks_and_their_ Investable_Universe	This value is reported only if the benchmark is a PAB or CTB index. It shows the overlap of PAB or CTB index with its parent universe.	Number	2
60	Item10a_Carbon_Emission_ Reduction_or_ Paris_Agreement_Alignment	This value is reported only if the benchmark is a PAB or CTB index. "Yes" for CTB/PAB, else "No"	Text	255
61	Item10b_Temperature_Scenario	This value is reported only if the benchmark is a PAB or CTB index. The value is extracted from the index methodology document.	Text	255
62	Item10c_Temperature_ Scenario_Provider	This value is reported only if the benchmark is a PAB or CTB index. "IEA module by ISS ESG" for CTB/PAB indices	Text	255
63	Item10d_Temperature_ Scenario_Methodology	This value is reported only if the benchmark is a PAB or CTB index. "Sectoral Decarbonization Approach" for CTB/PAB indices.	Text	255
64	Item10e_Link_to_ Temperature_Scenario	This value is reported only if the benchmark is a PAB or CTB index. "https://www.iea.org/reports/world-energy-model/sustainable-development-scenario" for CTB/PAB indices.	Text	255
65	Update_Date	Date when report is produced and the update reason ("Update due to regular index review").	Text	255

6. Changes to the Files Guide

August 2019: Publication of the STOXX Files Guide – all existing files specifications regrouped in a single guide

September 2019: Addition of Chapter EURO STOXX 50 DVP Futures.

October 2019: Addition of Chapter Currency Rates Indices, EURO STOXX 50 BuyWrite, EURO STOXX 50 BuyWrite (100%), EURO STOXX 50 PutWrite, EURO STOXX 50 Protective Put 80% 18m 6/3, EURO STOXX 50 Realized Variance, Futures Roll Indices, 2.6.13 EURO STOXX 50 Volatility Short-Term Futures, 2.6.14 EURO STOXX 50 Volatility Mid-Term Futures, 2.6.15 EURO STOXX 50 Volatility-Balanced, 2.6.16 EURO STOXX 50 Multi-Asset Momentum.

December 2019 (1): Addition of Chapter 2.6.17 iSTOXX Equity Dividend Indices, 2.6.18 Double Short Indices, 2.6.19 Daily Short Indices, 2.6.20 EURO STOXX 50 Leveraged and Short indices.

January 2020 (1): Addition of Chapter 2.6.21 iSTOXX Spread Ratio Indices, 2.3.6 Component Settlement Values File (including sourcetime), 2.3.7 Open quotation history files.

February 2020 (1): Following STOXX Index files enhancement announcement in February 2020: Change of Chapters 2.2.2 Close Composition Files, 2.2.3 Open Composition Files, 2.3.2 Open Quotation Per Index, 2.3.3 Open Quotation Per Index (Previous Day), addition of Chapters 2.2.4 Components Files, 3.4 Corporate Actions t+1 files and 4.5. Equity Periodic Review Files (csv format).

March 2020 (1): Amendment of section 3.4 Corporate Actions t+1 files.

March 2020 (2): Addition of section 2.6.22 iSTOXX Fund Indices.

April 2020: Addition of section 5.1.6 ESG Reporting

June 2020: Addition of new industry classification benchmark structure

July 2020: Change of file format in section 5.1.6 ESG Reporting

August 2020: Change of Chapter 4.3 Equity Periodic review Files. New sections 4.3.1.2 and 4.3.2.2 related to Permissioned Third-Party Data “P000” – Sedol codes

September 2020: Change of Chapter 2.1.1 STOXX Vendor Codes.

December 2020: Removal of Sections 3.2.4 IPO Forecast and 2.3.7.12. IPO Indices, addition of section 4.1.2 Preliminary Free-Float – valid from December 1st, 2020.

January 2021: Update of Section 5.1.6 ESG Reporting.